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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2021

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 05/08/2021 | Bond Future | | | 11.52542 | 77.10021 | 11.55942 | 76.92298 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/11/2021 | Bond Future | | | 11.76830 | 74.20460 | 11.80357 | 74.02618 | | | 0.00 | 0 | |
| ES33 | On | 03/02/2022 | Bond Future | | | 12.02497 | 75.09233 | 12.06169 | 74.91228 | | | 0.00 | 0 | |
| ES33 | On | 05/05/2022 | Bond Future | | | 12.28635 | 72.22910 | 12.32462 | 72.04716 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 05/08/2021 | Bond Future | | | 12.02363 | 75.78466 | 12.07281 | 75.49702 | | | 0.00 | 0 | 4,77 |
| ES42 | On | 04/11/2021 | Bond Future | | | 12.25445 | 72.39169 | 12.30567 | 72.10161 | | | 0.00 | 0 | |
| ES42 | On | 03/02/2022 | Bond Future | | | 12.49023 | 73.25821 | 12.54365 | 72.96514 | | | 0.00 | 0 | |
| ES42 | On | 05/05/2022 | Bond Future | | | 12.73897 | 69.89203 | 12.79483 | 69.59569 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,77 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,77 |
| I2025 | On | 05/08/2021 | Bond Future | | | 152.96901 | 152.96901 | 152.51584 | 152.51584 | | | 0.00 | 0 | 5,36 |
| I2025 | On | 04/11/2021 | Bond Future | | | 154.71515 | 154.71515 | 154.25850 | 154.25850 | | | 0.00 | 0 | |
| I2025 | On | 03/02/2022 | Bond Future | | | 155.00608 | 155.00608 | 154.54495 | 154.54495 | | | 0.00 | 0 | |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|---------------|
| I2025 | On | 05/05/2022 | Bond Future | | | 156.89257 | 156.89257 | 156.42640 | 156.42640 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 5,36 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 5,36 |
| I2029 | On | 05/08/2021 | Bond Future | | | 113.32698 | 113.32698 | 112.45387 | 112.45387 | | | 0.00 | 0 | 3,03 |
| I2029 | On | 04/11/2021 | Bond Future | | | 113.46963 | 113.46963 | 112.58767 | 112.58767 | | | 0.00 | 0 | |
| I2029 | On | 03/02/2022 | Bond Future | | | 114.82596 | 114.82596 | 113.93425 | 113.93425 | | | 0.00 | 0 | |
| I2029 | On | 05/05/2022 | Bond Future | | | 115.04792 | 115.04792 | 114.14577 | 114.14577 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,03 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,03 |
| I2033 | On | 05/08/2021 | Bond Future | | | 105.95281 | 105.95281 | 105.02707 | 105.02707 | | | 0.00 | 0 | 9,62 |
| I2033 | On | 04/11/2021 | Bond Future | | | 105.93681 | 105.93681 | 105.00172 | 105.00172 | | | 0.00 | 0 | |
| I2033 | On | 03/02/2022 | Bond Future | | | 107.20300 | 107.20300 | 106.25745 | 106.25745 | | | 0.00 | 0 | |
| I2033 | On | 05/05/2022 | Bond Future | | | 107.25174 | 107.25174 | 106.29501 | 106.29501 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 9,62 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 9,62 |
| I2038 | On | 05/08/2021 | Bond Future | | | 118.22855 | 118.22855 | 117.44436 | 117.44436 | | | 0.00 | 0 | 7,71 |
| I2038 | On | 04/11/2021 | Bond Future | | | 119.57837 | 119.57837 | 118.78650 | 118.78650 | | | 0.00 | 0 | |
| I2038 | On | 03/02/2022 | Bond Future | | | 119.25459 | 119.25459 | 118.45396 | 118.45396 | | | 0.00 | 0 | |
| I2038 | On | 05/05/2022 | Bond Future | | | 120.70624 | 120.70624 | 119.89635 | 119.89635 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 7,71 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 7,71 |
| I2046 | On | 05/08/2021 | Bond Future | | | 108.63027 | 108.63027 | 106.91082 | 106.91082 | | | 0.00 | 0 | 16,71 |
| I2046 | On | 04/11/2021 | Bond Future | | | 108.06189 | 108.06189 | 106.32386 | 106.32386 | | | 0.00 | 0 | |
| I2046 | On | 03/02/2022 | Bond Future | | | 109.35376 | 109.35376 | 107.59571 | 107.59571 | | | 0.00 | 0 | |
| I2046 | On | 05/05/2022 | Bond Future | | | 108.83784 | 108.83784 | 107.05876 | 107.05876 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,71 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,71 |
| I2050 | On | 05/08/2021 | Bond Future | | | 110.70196 | 110.70196 | 109.58408 | 109.58408 | | | 0.00 | 0 | 11,20 |
| I2050 | On | 04/11/2021 | Bond Future | | | 111.96577 | 111.96577 | 110.83616 | 110.83616 | | | 0.00 | 0 | |
| I2050 | On | 03/02/2022 | Bond Future | | | 111.35509 | 111.35509 | 110.21279 | 110.21279 | | | 0.00 | 0 | |
| I2050 | On | 05/05/2022 | Bond Future | | | 112.71048 | 112.71048 | 111.55469 | 111.55469 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 11,20 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 11,20 |
| R186 | On | 05/08/2021 | Bond Future | | | 7.57400 | 114.14137 | 7.53301 | 114.33337 | | 7.27 | 44,971,699.78 | 394 | 92,33 |
| R186 | On | 04/11/2021 | Bond Future | | | 7.75976 | 115.41692 | 7.71586 | 115.61242 | | 6.69 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | | | 7.95749 | 111.48691 | 7.91046 | 111.68551 | | 6.49 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | | | 8.17311 | 112.81897 | 8.12267 | 113.02037 | | 6.00 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R186 Future | | | | | | | | | | | | 44,971,699.78 | 394 | 92,32 |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 5,171.76000 | 5.17176 | 5,002,210 | 7.84 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 215.98000 | 0.21598 | 238,430 | 7.84 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 5,211.06000 | 5.21106 | 5,041,090 | 7.84 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 210.98000 | 0.21098 | 233,010 | 7.84 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 5,132.52000 | 5.13252 | 4,963,390 | 7.84 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 221.08000 | 0.22108 | 243,950 | 7.84 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Put | | | 1,435.87000 | 1.43587 | 1,471,550 | 6.81 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.77 | Put | | | 667.55000 | 0.66755 | 680,460 | 7.21 | 0.00 | 0 | 15,17 |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Call | | | 3,116.35000 | 3.11635 | 2,956,330 | 6.82 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Put | | | 1,420.10000 | 1.42010 | 1,455,580 | 6.82 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Call | | | 3,144.44000 | 3.14444 | 2,984,220 | 6.82 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Put | | | 1,404.46000 | 1.40446 | 1,439,740 | 6.82 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Call | | | 3,088.38000 | 3.08838 | 2,928,560 | 6.81 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 7.77 | Call | | | 2,262.58000 | 2.26258 | 2,120,200 | 6.70 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 7.77 | Put | | | 2,021.54000 | 2.02154 | 2,074,660 | 6.70 | 0.00 | 0 | 15,17 |
| R186 | On | 04/11/2021 | Bond Future | 8.77 | Call | | | 5,245.65000 | 5.24565 | 5,063,060 | 7.21 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Call | | | 1,324.87000 | 1.32487 | 1,210,490 | 6.28 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Put | | | 4,030.94000 | 4.03094 | 4,115,160 | 6.28 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Call | | | 1,339.89000 | 1.33989 | 1,224,820 | 6.28 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Put | | | 4,002.40000 | 4.00240 | 4,085,930 | 6.28 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Call | | | 1,355.02000 | 1.35502 | 1,239,270 | 6.28 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Put | | | 3,973.98000 | 3.97398 | 4,056,830 | 6.28 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.32 | Put | | | 2,348.75000 | 2.34875 | 2,412,340 | 6.12 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.30 | Call | | | 3,087.93000 | 3.08793 | 2,951,010 | 6.11 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.30 | Put | | | 2,381.94000 | 2.38194 | 2,446,420 | 6.11 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.31 | Call | | | 3,111.14000 | 3.11114 | 2,973,340 | 6.12 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.31 | Put | | | 2,365.51000 | 2.36551 | 2,429,110 | 6.12 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.32 | Call | | | 3,134.00000 | 3.13400 | 2,996,190 | 6.12 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 30,32 |
| Total For R186 | | | | | | | | | | | | 44,971,699.78 | 394 | 122,67 |
| R197 | On | 05/08/2021 | Bond Future | | | 319.69633 | 319.69633 | 319.02399 | 319.02399 | | | 0.00 | 0 | 1,72 |
| R197 | On | 04/11/2021 | Bond Future | | | 323.34527 | 323.34527 | 322.66880 | 322.66880 | | | 0.00 | 0 | |
| R197 | On | 03/02/2022 | Bond Future | | | 319.10530 | 319.10530 | 318.42281 | 318.42281 | | | 0.00 | 0 | |
| R197 | On | 05/05/2022 | Bond Future | | | 322.98973 | 322.98973 | 322.30017 | 322.30017 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,72 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,72 |
| R202 | On | 05/08/2021 | Bond Future | | | 233.18095 | 233.18095 | 231.40199 | 231.40199 | | | 0.00 | 0 | 9,32 |
| R202 | On | 04/11/2021 | Bond Future | | | 235.84235 | 235.84235 | 234.04546 | 234.04546 | | | 0.00 | 0 | |

| 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 | 03/02/2022 | Bond Future | | | 234.35631 | 234.35631 | 232.53952 | 232.53952 | | | 0.00 | 0 | |
| R202 | On | 05/05/2022 | Bond Future | | | 237.20856 | 237.20856 | 235.37059 | 235.37059 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,32 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,32 |
| R2023 | On | 05/08/2021 | Bond Future | | | 4.97307 | 107.55400 | 4.88418 | 107.68922 | | 1.19 | 0.00 | 0 | 15,67 |
| R2023 | On | 04/11/2021 | Bond Future | | | 5.05976 | 104.84767 | 4.95218 | 104.98559 | | 1.16 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | | | 5.15293 | 106.07645 | 5.01759 | 106.21670 | | 1.00 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | | | 5.25148 | 103.43274 | 5.07260 | 103.57508 | | 0.84 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 15,67 |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 712.80000 | 0.71280 | 583,220 | 1.34 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 82.28000 | 0.08228 | 87,920 | 1.34 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 725.75000 | 0.72575 | 595,800 | 1.35 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 80.13000 | 0.08013 | 85,400 | 1.35 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 699.89000 | 0.69989 | 570,710 | 1.33 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 84.48000 | 0.08448 | 90,520 | 1.33 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Put | | | 368.11000 | 0.36811 | 422,470 | 1.14 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Call | | | 312.94000 | 0.31294 | 231,460 | 1.14 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Put | | | 379.92000 | 0.37992 | 436,360 | 1.14 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Call | | | 319.84000 | 0.31984 | 237,180 | 1.14 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Put | | | 373.98000 | 0.37398 | 429,240 | 1.14 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Call | | | 326.81000 | 0.32681 | 243,250 | 1.14 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Call | | | 412.58000 | 0.41258 | 326,490 | 1.02 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Put | | | 347.87000 | 0.34787 | 402,030 | 1.02 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Call | | | 399.99000 | 0.39999 | 315,520 | 1.01 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Put | | | 356.01000 | 0.35601 | 411,790 | 1.01 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Call | | | 406.44000 | 0.40644 | 320,980 | 1.01 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Put | | | 352.10000 | 0.35210 | 406,890 | 1.01 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Put | | | 73.99000 | 0.07399 | 105,950 | 0.96 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Call | | | 1,050.88000 | 1.05088 | 940,150 | 0.96 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Put | | | 72.80000 | 0.07280 | 104,410 | 0.96 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Call | | | 1,037.58000 | 1.03758 | 927,560 | 0.96 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Put | | | 75.19000 | 0.07519 | 107,510 | 0.96 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Call | | | 1,044.23000 | 1.04423 | 933,850 | 0.96 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 15,67 |
| R2030 | On | 05/08/2021 | Bond Future | | | 9.28456 | 92.81292 | 9.24462 | 93.03283 | | 12.75 | 4,640,646.00 | 50 | 99,4 |
| R2030 | On | 04/11/2021 | Bond Future | | | 9.47957 | 93.85070 | 9.43765 | 94.07411 | | 11.84 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | | | 9.68683 | 90.94645 | 9.64281 | 91.17310 | | 11.56 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | | | 9.90707 | 92.03340 | 9.86085 | 92.26317 | | 10.70 | 0.00 | 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 R2030 Future | | | | | | | | | | | | 4,640,646.00 | 50 | 99,44 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | | 6,593.95000 | 6.59395 | 6,416,290 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | | 394.21000 | 0.39421 | 436,460 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.50 | Put | | | 1,549.53000 | 1.54953 | 1,657,890 | 12.91 | 0.00 | 0 | 5,00 |
| R2030 | On | 05/08/2021 | Bond Future | 10.15 | Call | | | 5,444.18000 | 5.44418 | 5,282,500 | 13.65 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.83 | Call | | | 1,186.39000 | 1.18639 | 1,133,940 | 12.53 | 0.00 | 0 | 4, |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Call | | | 6,081.65000 | 6.08165 | 5,911,110 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | | 401.53000 | 0.40153 | 444,360 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.50 | Put | | | 4,884.18000 | 4.88418 | 5,074,020 | 12.34 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.50 | Call | | | 658.59000 | 0.65859 | 628,520 | 12.34 | 0.00 | 0 | 5,00 |
| R2030 | On | 05/08/2021 | Bond Future | 9.50 | Call | | | 2,944.15000 | 2.94415 | 2,832,600 | 12.91 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Call | | | 109.58000 | 0.10958 | 105,350 | 12.24 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Put | | | 3,076.60000 | 3.07660 | 3,233,780 | 12.59 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.15 | Put | | | 620.00000 | 0.62000 | 678,230 | 13.65 | 0.00 | 0 | 4, |
| R2030 | On | 05/08/2021 | Bond Future | 9.75 | Call | | | 3,834.22000 | 3.83422 | 3,701,110 | 13.16 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.75 | Put | | | 1,100.43000 | 1.10043 | 1,187,230 | 13.16 | 0.00 | 0 | 4, |
| R2030 | On | 05/08/2021 | Bond Future | 8.83 | Put | | | 3,509.46000 | 3.50946 | 3,676,920 | 12.53 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | | 14,165.17000 | 14.16517 | 13,946,980 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | | 7.49000 | 0.00749 | 9,210 | 13.78 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Put | | | 489.80000 | 0.48980 | 539,170 | 13.78 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Put | | | 3,700.51000 | 3.70051 | 3,872,010 | 12.50 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Call | | | 1,092.27000 | 1.09227 | 1,043,860 | 12.50 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Put | | | 9,153.29000 | 9.15329 | 9,368,970 | 12.24 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | | 6,637.14000 | 6.63714 | 6,458,930 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | | 386.99000 | 0.38699 | 428,690 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | | 6,550.82000 | 6.55082 | 6,373,740 | 13.78 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | | 1,433.48000 | 1.43348 | 1,370,750 | 12.59 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | | 1,658.02000 | 1.65802 | 1,770,880 | 12.88 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | | 2,781.73000 | 2.78173 | 2,674,680 | 12.88 | 0.00 | 0 | 60 |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Put | | | 5,217.92000 | 5.21792 | 5,308,450 | 11.45 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Call | | | 1,563.72000 | 1.56372 | 1,430,840 | 11.45 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Call | | | 10,308.53000 | 10.30853 | 10,093,630 | 12.76 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Call | | | 7,036.72000 | 7.03672 | 6,839,530 | 12.76 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Put | | | 1,043.50000 | 1.04350 | 1,069,720 | 12.76 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Call | | | 6,962.44000 | 6.96244 | 6,765,870 | 12.76 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 9.20 | Call | | | 2,471.24000 | 2.47124 | 2,307,800 | 11.68 | 0.00 | 0 | 1,10 |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Put | | | 7,334.95000 | 7.33495 | 7,489,580 | 11.33 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Call | | | 821.91000 | 0.82191 | 753,130 | 11.33 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 9.90 | Call | | | 4,506.28000 | 4.50628 | 4,278,010 | 12.12 | 0.00 | 0 | 1,10 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|-----------|------------------|------------|
| R2030 | On | 04/11/2021 | Bond Future | 9.20 | Put | | 3,751.11000 | 3.75111 | 3,811,080 | 11.68 | | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Put | | 1,067.17000 | 1.06717 | 1,094,010 | 12.76 | | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Put | | 375.19000 | 0.37519 | 383,700 | 12.76 | | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Call | | 6,999.54000 | 6.99954 | 6,802,660 | 12.76 | | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Put | | 1,055.28000 | 1.05528 | 1,081,810 | 12.76 | | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.26 | Call | | 9,574.82000 | 9.57482 | 9,362,570 | 12.76 | | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.26 | Put | | 475.69000 | 0.47569 | 486,850 | 12.76 | | 0.00 | 0 | 1,10 |
| R2030 | On | 04/11/2021 | Bond Future | 9.90 | Put | | 2,080.27000 | 2.08027 | 2,075,410 | 12.12 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Put | | 3,262.09000 | 3.26209 | 3,301,180 | 11.58 | | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Call | | 2,858.87000 | 2.85887 | 2,696,460 | 11.34 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Put | | 4,385.08000 | 4.38508 | 4,449,320 | 11.34 | | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Put | | 7,888.20000 | 7.88820 | 8,050,490 | 11.01 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Put | | 4,127.99000 | 4.12799 | 4,187,010 | 11.39 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | 3,098.95000 | 3.09895 | 2,930,760 | 11.39 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | 4,100.27000 | 4.10027 | 4,158,730 | 11.39 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | 3,050.16000 | 3.05016 | 2,883,100 | 11.38 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Put | | 1,464.01000 | 1.46401 | 1,509,370 | 12.45 | | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Call | | 3,966.07000 | 3.96607 | 3,778,510 | 11.58 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Put | | 6,026.88000 | 6.02688 | 6,127,670 | 11.06 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Call | | 1,818.13000 | 1.81813 | 1,692,270 | 11.06 | | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Call | | 7,425.44000 | 7.42544 | 7,244,150 | 12.45 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | 4,156.15000 | 4.15615 | 4,215,740 | 11.38 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Call | | 1,123.44000 | 1.12344 | 1,059,080 | 11.01 | | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Call | | 3,074.35000 | 3.07435 | 2,906,720 | 11.39 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Put | | 3,699.64000 | 3.69964 | 3,749,890 | 11.48 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Call | | 3,478.52000 | 3.47852 | 3,302,120 | 11.48 | | 0.00 | 0 | 1,00 |
| R2030 | On | 05/05/2022 | Bond Future | 10.20 | Put | | 3,153.52000 | 3.15352 | 3,250,690 | 11.00 | | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.21 | Call | | 4,851.66000 | 4.85166 | 4,718,610 | 11.01 | | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.21 | Put | | 3,134.32000 | 3.13432 | 3,231,040 | 11.01 | | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.19 | Call | | 4,792.94000 | 4.79294 | 4,660,790 | 10.99 | | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.19 | Put | | 3,172.83000 | 3.17283 | 3,270,450 | 10.99 | | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.20 | Call | | 4,822.26000 | 4.82226 | 4,689,660 | 11.00 | | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 21,34 | |
| Total For R2030 | | | | | | | | | | | 4,640,646.00 | 50 | 120,78 | |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.04953 | 91.38177 | 10.04601 | 91.40265 | 14.87 | | 0.00 | 0 | 122,44 |
| R2032 | On | 04/11/2021 | Bond Future | | | 10.25444 | 88.25763 | 10.25060 | 88.27973 | 14.53 | | 0.00 | 0 | 122,44 |
| R2032 | On | 03/02/2022 | Bond Future | | | 10.46737 | 89.29245 | 10.46325 | 89.31545 | 13.58 | | 0.00 | 0 | 122,44 |
| R2032 | On | 05/05/2022 | Bond Future | | | 10.68891 | 86.21269 | 10.68455 | 86.23628 | 13.22 | | 0.00 | 0 | 122,44 |
| Total R2032 Future | | | | | | | | | | | 0.00 | 0 | 122,44 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | | 7,767.79000 | 7.76779 | 7,762,160 | 16.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | | 415.96000 | 0.41596 | 431,210 | 16.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | | 7,813.34000 | 7.81334 | 7,807,550 | 16.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | | 408.82000 | 0.40882 | 423,910 | 16.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | | 7,722.29000 | 7.72229 | 7,716,830 | 16.15 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | | 423.20000 | 0.42320 | 438,620 | 16.15 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Call | | | 8,843.88000 | 8.84388 | 8,807,500 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Put | | | 960.90000 | 0.96090 | 946,620 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Call | | | 8,763.72000 | 8.76372 | 8,727,210 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Call | | | 2,386.58000 | 2.38658 | 2,350,750 | 14.22 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 13,447.53000 | 13.44753 | 13,418,510 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Put | | | 982.08000 | 0.98208 | 967,670 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 253.40000 | 0.25340 | 246,480 | 15.69 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Call | | | 8,803.77000 | 8.80377 | 8,767,330 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Put | | | 971.44000 | 0.97144 | 957,100 | 15.69 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Put | | | 6,886.93000 | 6.88693 | 6,880,670 | 13.83 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Call | | | 1,363.58000 | 1.36358 | 1,335,220 | 13.83 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Put | | | 4,853.84000 | 4.85384 | 4,840,110 | 14.22 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Put | | | 3,029.47000 | 3.02947 | 2,944,400 | 13.95 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Call | | | 3,820.68000 | 3.82068 | 3,744,200 | 13.48 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Put | | | 4,456.10000 | 4.45610 | 4,402,620 | 13.48 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 9.58 | Put | | | 7,132.80000 | 7.13280 | 7,086,930 | 12.93 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Put | | | 3,647.20000 | 3.64720 | 3,579,540 | 13.70 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Call | | | 3,263.99000 | 3.26399 | 3,187,970 | 13.33 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Put | | | 5,094.38000 | 5.09438 | 5,041,360 | 13.33 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Put | | | 9,114.55000 | 9.11455 | 9,121,730 | 12.87 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.62 | Call | | | 2,084.94000 | 2.08494 | 2,015,200 | 12.96 | 0.00 | 0 | 2 |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Call | | | 5,690.50000 | 5.69050 | 5,582,430 | 13.95 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Put | | | 4,175.28000 | 4.17528 | 4,121,340 | 13.55 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Call | | | 2,481.45000 | 2.48145 | 2,408,250 | 13.09 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Put | | | 6,234.46000 | 6.23446 | 6,184,260 | 13.09 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | | 10,300.47000 | 10.30047 | 10,309,630 | 12.87 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.58 | Call | | | 2,006.57000 | 2.00657 | 1,937,700 | 12.93 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Call | | | 4,736.36000 | 4.73636 | 4,645,700 | 13.70 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Put | | | 4,230.16000 | 4.23016 | 4,176,300 | 13.53 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | | 4,072.71000 | 4.07271 | 3,995,810 | 13.54 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | | 4,202.65000 | 4.20265 | 4,148,750 | 13.54 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Call | | | 4,016.19000 | 4.01619 | 3,939,370 | 13.53 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Call | | | 1,282.71000 | 1.28271 | 1,266,890 | 12.87 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | | 4,101.26000 | 4.10126 | 4,024,320 | 13.55 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Call | | 4,335.50000 | 4.33550 | 4,255,930 | 13.60 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Put | | 3,963.90000 | 3.96390 | 3,907,330 | 13.60 | 0.00 | 0 | 2' |
| R2032 | On | 03/02/2022 | Bond Future | 9.62 | Put | | 6,970.36000 | 6.97036 | 6,923,620 | 12.96 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Put | | 4,258.12000 | 4.25812 | 4,204,300 | 13.53 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | 1,012.03000 | 1.01203 | 998,190 | 12.87 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Call | | 4,044.25000 | 4.04425 | 3,967,390 | 13.53 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Call | | 6,320.18000 | 6.32018 | 6,208,600 | 14.16 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Put | | 2,703.14000 | 2.70314 | 2,614,560 | 14.16 | 0.00 | 0 | 2' |
| R2032 | On | 05/05/2022 | Bond Future | 11.03 | Put | | 3,684.98000 | 3.68498 | 3,623,860 | 13.42 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.04 | Call | | 5,559.06000 | 5.55906 | 5,474,050 | 13.43 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.04 | Put | | 3,664.37000 | 3.66437 | 3,602,950 | 13.43 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.02 | Call | | 5,495.31000 | 5.49531 | 5,411,230 | 13.41 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.02 | Put | | 3,705.71000 | 3.70571 | 3,645,220 | 13.41 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.03 | Call | | 5,527.15000 | 5.52715 | 5,442,440 | 13.42 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 4,81 |
| Total For R2032 | | | | | | | | | | | 0.00 | 0 | 127,28 |
| R2035 | On | 05/08/2021 | Bond Future | | | 10.61999 | 91.55433 | 10.66834 | 91.24305 | 16.68 | 82,856,668.65 | 905 | 92,16 |
| R2035 | On | 04/11/2021 | Bond Future | | | 10.82536 | 88.10205 | 10.87552 | 87.78823 | 16.41 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | | | 11.04194 | 89.13482 | 11.09413 | 88.81796 | 15.18 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | | | 11.25811 | 85.72143 | 11.31242 | 85.40113 | 14.92 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 82,856,668.65 | 905 | 92,16 |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 0.00000 | 0.00000 | 0,000 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 46,964.22000 | 46.96422 | 46,652,940 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 1,259.28000 | 1.25928 | 1,135,860 | 17.54 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Call | | 3,157.38000 | 3.15738 | 3,310,960 | 16.70 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Put | | 2,508.09000 | 2.50809 | 2,350,390 | 16.70 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Put | | 5,427.13000 | 5.42713 | 5,176,160 | 15.78 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.00000 | 0.00000 | 0,000 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 46,847.64000 | 46.84764 | 46,536,360 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.00000 | 0.00000 | 0,000 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Call | | 1,116.04000 | 1.11604 | 1,176,350 | 15.78 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 47,080.93000 | 47.08093 | 46,769,650 | 15.39 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 5,601.23000 | 5.60123 | 5,789,090 | 17.54 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Put | | 6,828.19000 | 6.82819 | 6,530,700 | 15.50 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Call | | 1,921.29000 | 1.92129 | 1,937,620 | 15.50 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Put | | 4,807.28000 | 4.80728 | 4,550,870 | 16.05 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Call | | 3,191.29000 | 3.19129 | 3,248,700 | 16.05 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Call | | 16,051.14000 | 16.05114 | 16,344,140 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Call | | 7,255.90000 | 7.25590 | 7,370,970 | 17.35 | 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 | 04/11/2021 | Bond Future | 11.75 | Put | | | 2,040.85000 | 2.04085 | 1,842,100 | 17.35 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Call | | | 4,653.16000 | 4.65316 | 4,743,540 | 16.48 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Put | | | 3,390.80000 | 3.39080 | 3,167,360 | 16.48 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Put | | | 6,339.52000 | 6.33952 | 6,049,370 | 15.63 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.11 | Call | | | 1,899.25000 | 1.89925 | 1,915,270 | 15.49 | 0.00 | 0 | 38 |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Call | | | 10,385.88000 | 10.38588 | 10,631,820 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Put | | | 953.55000 | 0.95355 | 885,670 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Call | | | 10,428.46000 | 10.42846 | 10,674,920 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Put | | | 943.52000 | 0.94352 | 876,160 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Call | | | 10,343.34000 | 10.34334 | 10,588,760 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Put | | | 207.38000 | 0.20738 | 186,560 | 17.77 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 11.20 | Put | | | 3,093.98000 | 3.09398 | 2,869,650 | 16.59 | 0.00 | 0 | 38 |
| R2035 | On | 04/11/2021 | Bond Future | 10.60 | Call | | | 3,134.07000 | 3.13407 | 3,189,720 | 16.03 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.60 | Put | | | 4,878.39000 | 4.87839 | 4,620,220 | 16.03 | 0.00 | 0 | 38 |
| R2035 | On | 04/11/2021 | Bond Future | 10.11 | Put | | | 6,873.76000 | 6.87376 | 6,575,960 | 15.49 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Put | | | 963.68000 | 0.96368 | 895,280 | 17.77 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Call | | | 2,171.63000 | 2.17163 | 2,195,300 | 15.63 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 11.20 | Call | | | 5,084.69000 | 5.08469 | 5,174,180 | 16.59 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Put | | | 4,065.16000 | 4.06516 | 3,905,310 | 15.41 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Put | | | 7,618.27000 | 7.61827 | 7,389,780 | 14.54 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Call | | | 2,343.04000 | 2.34304 | 2,431,410 | 14.54 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Call | | | 6,790.12000 | 6.79012 | 6,977,710 | 15.97 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Put | | | 4,772.14000 | 4.77214 | 4,598,250 | 15.20 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Put | | | 8,343.56000 | 8.34356 | 8,104,860 | 14.39 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Call | | | 2,003.04000 | 2.00304 | 2,081,200 | 14.39 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Call | | | 5,556.18000 | 5.55618 | 5,720,350 | 15.54 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Put | | | 2,794.92000 | 2.79492 | 2,674,360 | 16.19 | 0.00 | 0 | 1,80 |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Call | | | 5,179.89000 | 5.17989 | 5,336,900 | 15.41 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | | | 6,049.21000 | 6.04921 | 5,846,750 | 14.89 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Put | | | 10,436.22000 | 10.43622 | 10,175,350 | 14.30 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | | | 1,352.93000 | 1.35293 | 1,408,920 | 14.30 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Call | | | 5,013.71000 | 5.01371 | 5,167,710 | 15.36 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Put | | | 3,063.05000 | 3.06305 | 2,933,780 | 15.97 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Call | | | 4,382.55000 | 4.38255 | 4,525,520 | 15.20 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Call | | | 5,046.41000 | 5.04641 | 5,200,780 | 15.37 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Put | | | 4,169.78000 | 4.16978 | 4,007,290 | 15.37 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Call | | | 4,981.39000 | 4.98139 | 5,134,720 | 15.36 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Put | | | 4,224.17000 | 4.22417 | 4,060,640 | 15.36 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | | | 3,791.71000 | 3.79171 | 3,639,020 | 15.54 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Call | | | 3,297.34000 | 3.29734 | 3,411,740 | 14.89 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 03/02/2022 | Bond Future | 11.05 | Call | | | 4,444.01000 | 4.44401 | 4,588,040 | 15.22 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.05 | Put | | | 4,711.82000 | 4.71182 | 4,538,990 | 15.22 | 0.00 | 0 | 1,60 |
| R2035 | On | 03/02/2022 | Bond Future | 10.35 | Put | | | 7,231.88000 | 7.23188 | 7,009,280 | 14.62 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.35 | Call | | | 2,548.10000 | 2.54810 | 2,642,360 | 14.62 | 0.00 | 0 | 1,60 |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Call | | | 7,366.39000 | 7.36639 | 7,562,690 | 16.19 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Put | | | 4,196.75000 | 4.19675 | 4,033,890 | 15.36 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.64 | Put | | | 4,143.33000 | 4.14333 | 4,015,930 | 15.26 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.65 | Call | | | 6,071.82000 | 6.07182 | 6,265,270 | 15.27 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.65 | Put | | | 4,119.91000 | 4.11991 | 3,993,060 | 15.27 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.63 | Call | | | 6,004.98000 | 6.00498 | 6,197,330 | 15.25 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.63 | Put | | | 4,166.87000 | 4.16687 | 4,038,920 | 15.25 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.64 | Call | | | 6,038.37000 | 6.03837 | 6,231,270 | 15.26 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 13,18 |
| Total For R2035 | | | | | | | | | | | | 82,856,668.65 | 905 | 105,38 |
| R2037 | On | 05/08/2021 | Bond Future | | | 10.80966 | 83.07326 | 10.84771 | 82.82789 | | 18.71 | 103,924,648.26 | 1,251 | 127,96 |
| R2037 | On | 04/11/2021 | Bond Future | | | 11.00419 | 84.00232 | 11.04357 | 83.75515 | | 17.51 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | | | 11.20917 | 80.73250 | 11.25006 | 80.48308 | | 17.03 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | | | 11.42180 | 81.69769 | 11.46432 | 81.44560 | | 15.92 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 103,924,648.26 | 1,251 | 127,96 |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | | 8,902.96000 | 8.90296 | 9,129,880 | 20.48 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | | 465.58000 | 0.46558 | 447,130 | 20.48 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | | 8,950.12000 | 8.95012 | 9,177,320 | 20.48 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | | 458.16000 | 0.45816 | 439,990 | 20.48 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | | 8,855.83000 | 8.85583 | 9,082,470 | 20.48 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | | 473.10000 | 0.47310 | 454,370 | 20.48 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 886.79000 | 0.88679 | 829,370 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 11.49 | Call | | | 5,587.40000 | 5.58740 | 5,706,880 | 18.09 | 0.00 | 0 | 60 |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Call | | | 10,948.89000 | 10.94889 | 11,139,070 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Put | | | 877.57000 | 0.87757 | 820,580 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 10,990.95000 | 10.99095 | 11,181,550 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 868.44000 | 0.86844 | 811,870 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 10,906.87000 | 10.90687 | 11,096,620 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.30 | Call | | | 8,807.84000 | 8.80784 | 8,973,490 | 18.97 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.30 | Put | | | 1,478.47000 | 1.47847 | 1,396,950 | 18.97 | 0.00 | 0 | 60 |
| R2037 | On | 04/11/2021 | Bond Future | 11.49 | Put | | | 2,862.19000 | 2.86219 | 2,734,500 | 18.09 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | | 5,282.43000 | 5.28243 | 5,395,420 | 17.21 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | | 4,079.37000 | 4.07937 | 3,942,940 | 17.21 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | | 5,315.33000 | 5.31533 | 5,428,850 | 17.22 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | | 4,052.81000 | 4.05281 | 3,916,910 | 17.22 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | | 5,348.58000 | 5.34858 | 5,462,630 | 17.23 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | | 4,026.67000 | 4.02667 | 3,891,300 | 17.23 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Put | | | 4,131.75000 | 4.13175 | 4,023,510 | 16.20 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Call | | | 6,228.04000 | 6.22804 | 6,372,330 | 16.21 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Put | | | 4,108.64000 | 4.10864 | 4,000,840 | 16.21 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Call | | | 6,261.51000 | 6.26151 | 6,406,240 | 16.22 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Put | | | 4,085.35000 | 4.08535 | 3,977,990 | 16.22 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Call | | | 6,194.33000 | 6.19433 | 6,338,180 | 16.20 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 1,20 |
| Total For R2037 | | | | | | | | | | | | 103,924,648.26 | 1,251 | 129,16 |
| R2040 | On | 05/08/2021 | Bond Future | | | 10.96155 | 84.86037 | 11.02024 | 84.45788 | | 19.37 | 0.00 | 0 | 85,25 |
| R2040 | On | 04/11/2021 | Bond Future | | | 11.15251 | 85.80946 | 11.21336 | 85.40343 | | 18.15 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | | | 11.35362 | 82.31060 | 11.41690 | 81.90042 | | 17.52 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | | | 11.56167 | 83.29474 | 11.62753 | 82.87996 | | 16.45 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 85,25 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | | 9,563.49000 | 9.56349 | 9,941,080 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | | 462.85000 | 0.46285 | 437,950 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | | 9,612.86000 | 9.61286 | 9,990,850 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Put | | | 1,618.65000 | 1.61865 | 1,533,830 | 20.30 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Call | | | 5,117.60000 | 5.11760 | 5,435,270 | 20.30 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Call | | | 20,586.78000 | 20.58678 | 20,989,130 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | | 455.46000 | 0.45546 | 430,960 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | | 9,514.16000 | 9.51416 | 9,891,340 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Put | | | 4.33000 | 0.00433 | 4,190 | 21.33 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | | 470.35000 | 0.47035 | 445,040 | 21.33 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Put | | | 2,882.17000 | 2.88217 | 2,737,080 | 19.44 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Call | | | 3,085.10000 | 3.08510 | 3,342,500 | 19.44 | 0.00 | 0 | 90 |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Call | | | 11,159.20000 | 11.15920 | 11,495,490 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Put | | | 1,001.94000 | 1.00194 | 932,200 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Call | | | 11,072.19000 | 11.07219 | 11,407,370 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Put | | | 1,022.68000 | 1.02268 | 951,830 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Call | | | 11,115.68000 | 11.11568 | 11,451,420 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Put | | | 1,012.26000 | 1.01226 | 941,970 | 19.71 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Put | | | 4,391.14000 | 4.39114 | 4,138,600 | 17.60 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Call | | | 5,468.89000 | 5.46889 | 5,626,620 | 17.61 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Put | | | 4,363.38000 | 4.36338 | 4,110,930 | 17.61 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Call | | | 5,398.08000 | 5.39808 | 5,555,630 | 17.59 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Put | | | 4,419.07000 | 4.41907 | 4,166,440 | 17.59 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Call | | | 5,433.44000 | 5.43344 | 5,591,080 | 17.60 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| R2040 | On | 05/05/2022 | Bond Future | 11.91 | Call | | 6,285.33000 | 6.28533 | 6,473,310 | 16.58 | | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.91 | Put | | 4,544.21000 | 4.54421 | 4,317,410 | 16.58 | | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.92 | Call | | 6,320.28000 | 6.32028 | 6,508,080 | 16.59 | | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.92 | Put | | 4,518.63000 | 4.51863 | 4,291,650 | 16.59 | | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.90 | Call | | 6,250.45000 | 6.25045 | 6,438,590 | 16.57 | | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.90 | Put | | 4,569.94000 | 4.56994 | 4,343,300 | 16.57 | | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,70 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 87,95 |
| R2044 | On | 05/08/2021 | Bond Future | | | 11.02985 | 81.43703 | 11.07274 | 81.14017 | 20.38 | | 0.00 | 0 | 60,77 |
| R2044 | On | 04/11/2021 | Bond Future | | | 11.21336 | 82.34778 | 11.25780 | 82.04855 | 19.10 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | | | 11.40640 | 78.93352 | 11.45260 | 78.63137 | 18.40 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | | | 11.60572 | 79.87729 | 11.65379 | 79.57189 | 17.27 | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 60,77 |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | 9,904.21000 | 9.90421 | 10,192,940 | 22.46 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | 424.50000 | 0.42450 | 416,370 | 22.46 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | 9,953.13000 | 9.95313 | 10,242,050 | 22.46 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | 417.73000 | 0.41773 | 409,790 | 22.46 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | 9,855.31000 | 9.85531 | 10,143,850 | 22.46 | | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | 431.37000 | 0.43137 | 423,050 | 22.46 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Call | | 10,974.50000 | 10.97450 | 11,223,000 | 20.74 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Put | | 1,068.49000 | 1.06849 | 1,017,760 | 20.74 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Call | | 10,889.08000 | 10.88908 | 11,136,780 | 20.74 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Put | | 1,090.10000 | 1.09010 | 1,038,570 | 20.74 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Call | | 10,931.78000 | 10.93178 | 11,179,880 | 20.74 | | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Put | | 1,079.25000 | 1.07925 | 1,028,120 | 20.74 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Put | | 4,473.79000 | 4.47379 | 4,272,800 | 18.50 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Call | | 5,460.39000 | 5.46039 | 5,561,450 | 18.52 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Put | | 4,445.55000 | 4.44555 | 4,244,460 | 18.52 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Call | | 5,389.59000 | 5.38959 | 5,490,860 | 18.49 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Put | | 4,502.46000 | 4.50246 | 4,301,580 | 18.49 | | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Call | | 5,424.82000 | 5.42482 | 5,525,980 | 18.50 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.92 | Call | | 6,275.05000 | 6.27505 | 6,404,960 | 17.41 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.92 | Put | | 4,620.01000 | 4.62001 | 4,444,520 | 17.41 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.93 | Call | | 6,310.13000 | 6.31013 | 6,439,400 | 17.42 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.93 | Put | | 4,594.10000 | 4.59410 | 4,417,970 | 17.42 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.91 | Call | | 6,240.33000 | 6.24033 | 6,370,270 | 17.40 | | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.91 | Put | | 4,646.37000 | 4.64637 | 4,470,910 | 17.40 | | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 60,77 |

| 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 | 05/08/2021 | | | 10.92780 | 85.14072 | 10.97532 | 84.80025 | | 19.68 | 0.00 | 0 | 171,85 |
| R2048 | On | 04/11/2021 | | | 11.10682 | 81.67976 | 11.15612 | 81.33644 | | 19.46 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | | | 11.29455 | 82.63736 | 11.34586 | 82.29054 | | 17.73 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | | | 11.48049 | 79.20951 | 11.53387 | 78.85890 | | 17.58 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 0.00 | 0 | 171,85 |
| R2048 | On | 05/08/2021 | 12.51 | Call | | | 10,181.19000 | 10.18119 | 10,509,110 | 21.71 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 12.51 | Put | | | 409.74000 | 0.40974 | 397,190 | 21.71 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 12.52 | Call | | | 10,231.21000 | 10.23121 | 10,559,380 | 21.71 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 11.20 | Put | | | 2,391.15000 | 2.39115 | 2,233,080 | 19.96 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 11.20 | Call | | | 3,967.45000 | 3.96745 | 4,149,850 | 19.96 | 0.00 | 0 | 1,00 |
| R2048 | On | 05/08/2021 | 10.50 | Put | | | 5,115.95000 | 5.11595 | 4,871,230 | 18.87 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.90 | Put | | | 3,349.48000 | 3.34948 | 3,171,910 | 19.54 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.90 | Call | | | 2,808.66000 | 2.80866 | 2,971,560 | 19.54 | 0.00 | 0 | 1,30 |
| R2048 | On | 05/08/2021 | 10.60 | Put | | | 4,620.69000 | 4.62069 | 4,394,730 | 19.05 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 12.50 | Put | | | 416.44000 | 0.41644 | 403,660 | 21.71 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.00 | Put | | | 8,116.93000 | 8.11693 | 7,806,490 | 17.76 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.00 | Call | | | 591.48000 | 0.59148 | 621,510 | 17.76 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 12.52 | Put | | | 403.12000 | 0.40312 | 390,820 | 21.71 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 12.50 | Call | | | 10,131.16000 | 10.13116 | 10,458,850 | 21.71 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.60 | Call | | | 1,861.44000 | 1.86144 | 1,975,950 | 19.05 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.50 | Call | | | 1,593.64000 | 1.59364 | 1,689,390 | 18.87 | 0.00 | 0 | 1,00 |
| R2048 | On | 05/08/2021 | 10.30 | Put | | | 6,206.52000 | 6.20652 | 5,929,470 | 18.44 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | 10.30 | Call | | | 1,121.29000 | 1.12129 | 1,184,710 | 18.44 | 0.00 | 0 | 1,30 |
| R2048 | On | 04/11/2021 | 12.85 | Call | | | 11,383.33000 | 11.38333 | 11,674,670 | 21.17 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | 12.85 | Put | | | 1,005.14000 | 1.00514 | 953,160 | 21.17 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | 12.83 | Call | | | 11,295.97000 | 11.29597 | 11,586,450 | 21.17 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | 12.83 | Put | | | 1,025.92000 | 1.02592 | 973,080 | 21.17 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | 12.84 | Call | | | 11,339.64000 | 11.33964 | 11,630,550 | 21.17 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | 12.84 | Put | | | 1,015.48000 | 1.01548 | 963,070 | 21.17 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.48 | Put | | | 4,519.49000 | 4.51949 | 4,359,170 | 17.96 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.49 | Call | | | 5,449.50000 | 5.44950 | 5,636,460 | 17.97 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.49 | Put | | | 4,489.51000 | 4.48951 | 4,329,650 | 17.97 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.47 | Call | | | 5,377.98000 | 5.37798 | 5,563,750 | 17.95 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.47 | Put | | | 4,549.94000 | 4.54994 | 4,388,890 | 17.95 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | 11.48 | Call | | | 5,413.56000 | 5.41356 | 5,600,060 | 17.96 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | 11.80 | Call | | | 6,312.94000 | 6.31294 | 6,545,030 | 17.86 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | 11.80 | Put | | | 4,606.13000 | 4.60613 | 4,487,610 | 17.86 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | 11.81 | Call | | | 6,349.00000 | 6.34900 | 6,581,690 | 17.87 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | 11.81 | Put | | | 4,579.36000 | 4.57936 | 4,461,440 | 17.87 | 0.00 | 0 | |

| 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 | 05/05/2022 | Bond Future | 11.79 | Call | | | 6,277.25000 | 6.27725 | 6,508,750 | 17.85 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | 11.79 | Put | | | 4,633.35000 | 4.63335 | 4,514,240 | 17.85 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 4,60 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 176,45 |
| R209 | On | 05/08/2021 | Bond Future | | | 10.52350 | 70.69699 | 10.55539 | 70.51728 | | 19.50 | 0.00 | 0 | 27,96 |
| R209 | On | 04/11/2021 | Bond Future | | | 10.70319 | 68.34658 | 10.73610 | 68.16567 | | 19.03 | 0.00 | 0 | 4,31 |
| R209 | On | 03/02/2022 | Bond Future | | | 10.88805 | 69.14795 | 10.92210 | 68.96539 | | 17.88 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | | | 11.07818 | 66.83269 | 11.11346 | 66.64826 | | 17.34 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 32,35 |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | | 7,062.89000 | 7.06289 | 7,219,960 | 21.09 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | | 547.68000 | 0.54768 | 525,040 | 21.09 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | | 7,103.22000 | 7.10322 | 7,260,580 | 21.09 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | | 539.38000 | 0.53938 | 517,030 | 21.09 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | | 7,022.60000 | 7.02260 | 7,179,380 | 21.09 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | | 556.08000 | 0.55608 | 533,150 | 21.09 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Put | | | 1,096.49000 | 1.09649 | 1,023,490 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Call | | | 8,431.55000 | 8.43155 | 8,539,910 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Put | | | 1,085.69000 | 1.08569 | 1,013,140 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Call | | | 8,360.23000 | 8.36023 | 8,467,680 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Call | | | 2,952.36000 | 2.95236 | 2,979,090 | 18.81 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Put | | | 4,265.69000 | 4.26569 | 4,111,510 | 18.81 | 0.00 | 0 | 12,50 |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Put | | | 8,358.66000 | 8.35866 | 8,177,740 | 18.16 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Put | | | 1,107.38000 | 1.10738 | 1,033,920 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Call | | | 1,062.92000 | 1.06292 | 1,062,910 | 18.16 | 0.00 | 0 | 6,00 |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Call | | | 8,395.87000 | 8.39587 | 8,503,780 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Call | | | 7,760.29000 | 7.76029 | 7,859,870 | 20.51 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Put | | | 1,306.56000 | 1.30656 | 1,225,230 | 20.51 | 0.00 | 0 | 9,00 |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Put | | | 3,956.77000 | 3.95677 | 3,775,430 | 17.91 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Call | | | 4,559.57000 | 4.55957 | 4,560,300 | 17.92 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Put | | | 3,932.91000 | 3.93291 | 3,751,080 | 17.92 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Call | | | 4,501.71000 | 4.50171 | 4,503,190 | 17.90 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Put | | | 3,980.76000 | 3.98076 | 3,799,680 | 17.90 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Call | | | 4,530.60000 | 4.53060 | 4,531,820 | 17.91 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.44 | Call | | | 5,489.82000 | 5.48982 | 5,572,820 | 17.81 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.44 | Put | | | 3,817.06000 | 3.81706 | 3,715,630 | 17.81 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.45 | Call | | | 5,519.44000 | 5.51944 | 5,602,780 | 17.82 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.45 | Put | | | 3,796.41000 | 3.79641 | 3,695,320 | 17.82 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.43 | Call | | | 5,460.51000 | 5.46051 | 5,543,170 | 17.79 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | Bond Future | 11.43 | Put | | | 3,838.07000 | 3.83807 | 3,736,300 | 17.79 | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|--------------|
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 27,50 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 59,85 |
| R210 On 05/08/2021 Bond Future | | | 208.52856 | 208.52856 | 207.57745 | 207.57745 | | | | 0.00 | 0 | 1,48 |
| R210 On 04/11/2021 Bond Future | | | 208.16734 | 208.16734 | 207.20764 | 207.20764 | | | | 0.00 | 0 | |
| R210 On 03/02/2022 Bond Future | | | 210.65583 | 210.65583 | 209.68591 | 209.68591 | | | | 0.00 | 0 | |
| R210 On 05/05/2022 Bond Future | | | 210.41967 | 210.41967 | 209.43877 | 209.43877 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 1,48 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 1,48 |
| R212 On 05/08/2021 Bond Future | | | 172.13467 | 172.13467 | 172.06191 | 172.06191 | | | | 43,033,667.50 | 250 | 1,80 |
| R212 On 04/11/2021 Bond Future | | | 174.09974 | 174.09974 | 174.02802 | 174.02802 | | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | 43,033,667.50 | 250 | 1,80 |
| Total For R212 | | | | | | | | | | 43,033,667.50 | 250 | 1,80 |
| R213 On 05/08/2021 Bond Future | | | 9.66061 | 86.75221 | 9.65675 | 86.77334 | | 14.19 | | 0.00 | 0 | 9,05 |
| R213 On 04/11/2021 Bond Future | | | 9.85612 | 84.19164 | 9.85192 | 84.21396 | | 13.76 | | 0.00 | 0 | |
| R213 On 03/02/2022 Bond Future | | | 10.06293 | 85.17845 | 10.05844 | 85.20158 | | 12.90 | | 0.00 | 0 | |
| R213 On 05/05/2022 Bond Future | | | 10.27117 | 82.66371 | 10.26642 | 82.68744 | | 12.47 | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 9,05 |
| R213 On 05/08/2021 Bond Future | 10.85 | Call | | | 6,654.58000 | 6.65458 | 6,647,330 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.85 | Put | | | 438.22000 | 0.43822 | 452,100 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.86 | Call | | | 6,696.54000 | 6.69654 | 6,689,140 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.86 | Put | | | 430.68000 | 0.43068 | 444,410 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.14 | Put | | | 1,247.74000 | 1.24774 | 1,228,410 | 14.52 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 9.34 | Put | | | 3,245.52000 | 3.24552 | 3,254,620 | 13.95 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.84 | Call | | | 6,612.69000 | 6.61269 | 6,605,580 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 9.34 | Call | | | 1,487.10000 | 1.48710 | 1,475,070 | 13.95 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.84 | Put | | | 445.87000 | 0.44587 | 459,890 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.78 | Call | | | 6,362.80000 | 6.36280 | 6,356,560 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.78 | Put | | | 494.10000 | 0.49410 | 508,990 | 15.33 | | 0.00 | 0 | |
| R213 On 05/08/2021 Bond Future | 10.14 | Call | | | 3,841.00000 | 3.84100 | 3,800,540 | 14.52 | | 0.00 | 0 | |
| R213 On 04/11/2021 Bond Future | 11.11 | Put | | | 1,043.42000 | 1.04342 | 1,024,530 | 14.82 | | 0.00 | 0 | |
| R213 On 04/11/2021 Bond Future | 11.09 | Call | | | 7,322.59000 | 7.32259 | 7,281,230 | 14.82 | | 0.00 | 0 | |
| R213 On 04/11/2021 Bond Future | 11.09 | Put | | | 1,066.23000 | 1.06623 | 1,047,190 | 14.82 | | 0.00 | 0 | |
| R213 On 04/11/2021 Bond Future | 11.10 | Call | | | 7,359.12000 | 7.35912 | 7,317,830 | 14.82 | | 0.00 | 0 | |
| R213 On 04/11/2021 Bond Future | 11.10 | Put | | | 1,054.78000 | 1.05478 | 1,035,810 | 14.82 | | 0.00 | 0 | |
| R213 On 04/11/2021 Bond Future | 11.11 | Call | | | 7,395.71000 | 7.39571 | 7,354,500 | 14.82 | | 0.00 | 0 | |
| R213 On 03/02/2022 Bond Future | 10.60 | Put | | | 2,589.30000 | 2.58930 | 2,579,960 | 13.40 | | 0.00 | 0 | 43 |
| R213 On 03/02/2022 Bond Future | 10.00 | Call | | | 3,575.11000 | 3.57511 | 3,544,750 | 12.90 | | 0.00 | 0 | |
| R213 On 03/02/2022 Bond Future | 10.00 | Put | | | 3,876.94000 | 3.87694 | 3,869,710 | 12.90 | | 0.00 | 0 | 43 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Put | | 6.33083000 | 6.33083 | 6,327,270 | 12.40 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Put | | 3,272.40000 | 3.27240 | 3,264,050 | 13.06 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Call | | 2,980.37000 | 2.98037 | 2,951,460 | 12.75 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Put | | 4,536.88000 | 4.53688 | 4,531,100 | 12.75 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Put | | 8,058.01000 | 8.05801 | 8,061,090 | 12.28 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Call | | 1,737.76000 | 1.73776 | 1,712,590 | 12.36 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Call | | 5,319.52000 | 5.31952 | 5,287,050 | 13.40 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | 3,504.39000 | 3.50439 | 3,496,440 | 13.00 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | 2,574.13000 | 2.57413 | 2,544,600 | 12.63 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | 5,087.83000 | 5.08783 | 5,081,430 | 12.63 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | 8,840.12000 | 8.84012 | 8,844,960 | 12.28 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Call | | 1,860.14000 | 1.86014 | 1,833,450 | 12.40 | 0.00 | 0 | 40 |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Call | | 4,251.82000 | 4.25182 | 4,220,340 | 13.06 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | 3,955.13000 | 3.95513 | 3,948,060 | 12.88 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | 3,523.37000 | 3.52337 | 3,493,120 | 12.89 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | 3,928.83000 | 3.92883 | 3,921,710 | 12.89 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | 3,472.02000 | 3.47202 | 3,441,880 | 12.87 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Call | | 1,230.23000 | 1.23023 | 1,210,180 | 12.28 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | 3,974.42000 | 3.97442 | 3,943,340 | 13.00 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Call | | 4,029.26000 | 4.02926 | 3,998,090 | 13.01 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Put | | 3,457.02000 | 3.45702 | 3,448,980 | 13.01 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Put | | 6,595.70000 | 6.59570 | 6,593,660 | 12.36 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | 3,981.27000 | 3.98127 | 3,974,260 | 12.87 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | 1,034.99000 | 1.03499 | 1,016,700 | 12.28 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | 3,497.80000 | 3.49780 | 3,467,600 | 12.88 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Call | | 5,546.24000 | 5.54624 | 5,513,640 | 13.48 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Put | | 2,471.76000 | 2.47176 | 2,462,290 | 13.48 | 0.00 | 0 | 20 |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Put | | 3,225.38000 | 3.22538 | 3,235,570 | 12.76 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Call | | 5,094.27000 | 5.09427 | 5,080,680 | 12.77 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Put | | 3,206.27000 | 3.20627 | 3,216,410 | 12.77 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Call | | 5,035.57000 | 5.03557 | 5,022,070 | 12.75 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Put | | 3,244.60000 | 3.24460 | 3,254,830 | 12.75 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Call | | 5,064.89000 | 5.06489 | 5,051,350 | 12.76 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 2,800 |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 11,910 |
| R214 | On | 05/08/2021 | Bond Future | | | 10.91231 | 67.51741 | 10.95970 | 67.24748 | 21.37 | 0.00 | 0 | 17,800 |
| R214 | On | 04/11/2021 | Bond Future | | | 11.09076 | 64.99410 | 11.13978 | 64.72195 | 20.93 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | | | 11.27746 | 65.75603 | 11.32832 | 65.48110 | 19.62 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | | | 11.46232 | 63.26174 | 11.51507 | 62.98382 | 19.10 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|--------------|------------------|------------|
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 17,86 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | | 6,394.04000 | 6.39404 | 6,625,450 | 23.13 | | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | | 796.05000 | 0.79605 | 757,530 | 23.13 | | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | | 6,432.22000 | 6.43222 | 6,664,100 | 23.13 | | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | | 785.21000 | 0.78521 | 747,160 | 23.13 | | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | | 6,355.92000 | 6.35592 | 6,586,870 | 23.13 | | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | | 807.01000 | 0.80701 | 768,030 | 23.13 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Call | | | 8,032.87000 | 8.03287 | 8,218,050 | 22.56 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Put | | | 1,348.55000 | 1.34855 | 1,261,580 | 22.56 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Call | | | 8,066.85000 | 8.06685 | 8,252,560 | 22.56 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Put | | | 1,336.30000 | 1.33630 | 1,249,860 | 22.56 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Call | | | 8,100.86000 | 8.10086 | 8,287,090 | 22.56 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Put | | | 1,324.15000 | 1.32415 | 1,238,230 | 22.56 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | | 4,145.45000 | 4.14545 | 4,003,590 | 19.78 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | | 4,527.35000 | 4.52735 | 4,659,340 | 19.76 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | | 4,196.48000 | 4.19648 | 4,053,540 | 19.76 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | | 4,555.14000 | 4.55514 | 4,687,680 | 19.77 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | | 4,170.89000 | 4.17089 | 4,028,500 | 19.77 | | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | | 4,583.01000 | 4.58301 | 4,716,080 | 19.78 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Call | | | 5,348.70000 | 5.34870 | 5,511,260 | 19.36 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Put | | | 4,134.58000 | 4.13458 | 4,019,220 | 19.36 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Call | | | 5,292.54000 | 5.29254 | 5,454,170 | 19.34 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Put | | | 4,180.29000 | 4.18029 | 4,064,000 | 19.34 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Call | | | 5,320.47000 | 5.32047 | 5,482,570 | 19.35 | | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Put | | | 4,157.25000 | 4.15725 | 4,041,430 | 19.35 | | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | | |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 17,86 | |
| Total for Bond | | | | | | | | | | | | 279,427,330.19 | 2,850 | 1,109,01 | |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | | |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | | |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | | |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R209/R186 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | | | | 0.00 | 0 | |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | | | 0.00 | 0 | |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | | | 0.00 | 0 | |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | |
| R212 | On | 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | |
| R213/R | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | | | | 0.00 | 0 | |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | |
| R214/R | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | | | 774.29500 | 774.29500 | 773.87100 | 773.87100 | | | 0.00 | 0 | 98 |
| GOVI | On | 04/11/2021 | GOVI | | | 783.03500 | 783.03500 | 782.60800 | 782.60800 | | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | | | 792.20500 | 792.20500 | 791.77500 | 791.77500 | | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | | | 801.65900 | 801.65900 | 801.22500 | 801.22500 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 98 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI | On | 05/08/2021 | GOVI | 719.14 | Call | | | 547,310.00000 | 54.73100 | 551,550,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Call | | | 547,210.00000 | 54.72100 | 551,450,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Call | | | 547,410.00000 | 54.74100 | 551,650,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.40 | Call | | | 542,080.00000 | 54.20800 | 546,350,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.41 | Call | | | 541,980.00000 | 54.19800 | 546,250,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.42 | Call | | | 541,880.00000 | 54.18800 | 546,150,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.76 | Put | | | 9,850.00000 | 0.98500 | 5,550,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.74 | Put | | | 9,650.00000 | 0.96500 | 5,350,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.75 | Put | | | 9,750.00000 | 0.97500 | 5,450,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.25 | Call | | | 129,750.00000 | 12.97500 | 134,090,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.23 | Call | | | 129,950.00000 | 12.99500 | 134,290,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.24 | Call | | | 129,850.00000 | 12.98500 | 134,190,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 98 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 98 |
| AL37 | On | 05/08/2021 | Index Future | | | 790.61300 | 790.61300 | 792.01300 | 792.01300 | | | 0.00 | 0 | |
| AL37 | On | 04/11/2021 | Index Future | | | 799.53700 | 799.53700 | 800.95500 | 800.95500 | | | 0.00 | 0 | |
| AL37 | On | 03/02/2022 | Index Future | | | 808.90100 | 808.90100 | 810.33800 | 810.33800 | | | 0.00 | 0 | |
| AL37 | On | 05/05/2022 | Index Future | | | 818.55400 | 818.55400 | 820.00800 | 820.00800 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 889.02300 | 889.02300 | 890.36700 | 890.36700 | | | 0.00 | 0 | |
| AL7T | On | 04/11/2021 | Index Future | | | 899.05800 | 899.05800 | 900.41900 | 900.41900 | | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 909.58700 | 909.58700 | 910.96700 | 910.96700 | | | 0.00 | 0 | |
| AL7T | On | 05/05/2022 | Index Future | | | 920.44100 | 920.44100 | 921.83800 | 921.83800 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------------|----|------------|--------------------|--------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| ALBI | On | 05/08/2021 | Index Future | | | 783.88200 | 783.88200 | 783.36700 | 783.36700 | | | 0.00 | 0 | 13 |
| ALBI | On | 04/11/2021 | Index Future | | | 792.73000 | 792.73000 | 792.21100 | 792.21100 | | | 0.00 | 0 | |
| ALBI | On | 03/02/2022 | Index Future | | | 802.01400 | 802.01400 | 801.49100 | 801.49100 | | | 0.00 | 0 | |
| ALBI | On | 05/05/2022 | Index Future | | | 811.58400 | 811.58400 | 811.05600 | 811.05600 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 13 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 13 |
| IGOV | On | 05/08/2021 | Index Future | | | 290.30900 | 290.30900 | 288.43900 | 288.43900 | | | 0.00 | 0 | 5 |
| IGOV | On | 04/11/2021 | Index Future | | | 293.65700 | 293.65700 | 291.76600 | 291.76600 | | | 0.00 | 0 | |
| IGOV | On | 03/02/2022 | Index Future | | | 297.16600 | 297.16600 | 295.25400 | 295.25400 | | | 0.00 | 0 | |
| IGOV | On | 05/05/2022 | Index Future | | | 300.78100 | 300.78100 | 298.84600 | 298.84600 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 55 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 55 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 72 |
| JIBAR | f | On | 19/05/2021 | Jibar Future | | 3.67500 | 96.32500 | 3.68500 | 96.31500 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/06/2021 | Jibar Future | | 3.71500 | 96.28500 | 3.71500 | 96.28500 | | | 0.00 | 0 | |
| JIBAR | f | On | 21/07/2021 | Jibar Future | | 3.75000 | 96.25000 | 3.74000 | 96.26000 | | | 0.00 | 0 | |
| JIBAR | f | On | 18/08/2021 | Jibar Future | | 3.80000 | 96.20000 | 3.78000 | 96.22000 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/09/2021 | Jibar Future | | 3.82500 | 96.17500 | 3.80500 | 96.19500 | | | 0.00 | 0 | 30,00 |
| JIBAR | f | On | 20/10/2021 | Jibar Future | | 3.91000 | 96.09000 | 3.90000 | 96.10000 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/12/2021 | Jibar Future | | 4.08000 | 95.92000 | 4.07000 | 95.93000 | | | 0.00 | 0 | |
| JIBAR | f | On | 16/03/2022 | Jibar Future | | 4.37500 | 95.62500 | 4.34500 | 95.65500 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/06/2022 | Jibar Future | | 4.73500 | 95.26500 | 4.72000 | 95.28000 | | | 0.00 | 0 | 4 |
| JIBAR | f | On | 21/09/2022 | Jibar Future | | 4.95000 | 95.05000 | 4.91500 | 95.08500 | | | 0.00 | 0 | |
| JIBAR | f | On | 21/12/2022 | Jibar Future | | 5.20500 | 94.79500 | 5.16500 | 94.83500 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/03/2023 | Jibar Future | | 5.50500 | 94.49500 | 5.46500 | 94.53500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 30,47 |
| Total For JIBAR FUTURE | | | | | | | | | | | | 0.00 | 0 | 30,47 |
| Total for Jibar | | | | | | | | | | | | 0.00 | 0 | 30,47 |
| 5Y STN | On | 21/12/2021 | Interest Rate Swap | | | 90.70000 | 90.70000 | 90.70000 | 90.70000 | | | 0.00 | 0 | |
| Total 5Y STND Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For 5Y STND | | | | | | | | | | | | 0.00 | 0 | |
| Total for Interest Rate Swap | | | | | | | | | | | | 0.00 | 0 | |
| Total for Derivatives : | | | | | | | | | | | | 279,427,330.19 | 2,850 | 1,141,25 |
| ABCPI3 | On | 07/12/2023 | Spot Bond | | | 3.34000 | 309.58555 | 3.34000 | 309.29847 | | | 0.00 | 0 | 50,000,00 |
| Total ABCPI3 SPOT | | | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For ABCPI3 | | | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| ABF001 | On | 13/09/2026 | Spot Bond | | | | | 0.00000 | 100.95885 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.35653 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 30/06/2026 Spot Bond | | | 9.65000 | 103.82559 | 9.65000 | 103.74498 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 01/12/2030 Spot Bond | | | | | 0.00000 | 101.30241 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.01241 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.50487 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.04117 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.34903 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.51039 | | | | 0.00 | 0 | 920,000,00 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 920,000,00 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 920,000,00 |
| ABFN21 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.87758 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.00049 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.48406 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ABFN21 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.75236 | | | | 0.00 | 1,129,000,000 | 1,129,000,000 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 1,129,000,000 | 1,129,000,000 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 1,129,000,000 | 1,129,000,000 |
| ABFN27 On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.98699 | | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | |
| ABFN28 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.50991 | | | | 0.00 | 220,000,000 | 110,000,000 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 110,000,000 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 220,000,000 | 110,000,000 |
| ABFN29 On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.61342 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN30 On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.54974 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.05338 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN32 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.51858 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN33 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.47510 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN34 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.48464 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN35 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.67282 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN36 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.04880 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN37 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.02529 | | | | 0.00 | 0 | |
| Total ABFN37 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 ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.38075 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 101.09295 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.38340 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.65204 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.91850 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.49646 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.51050 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.52059 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.82666 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2023 Spot Bond | | | | | 0.00000 | 99.96626 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.96435 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.82891 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN51 On 30/03/2026 Spot Bond | | | | | 0.00000 | 100.71723 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.80649 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.76395 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 101.58613 | | | | 0.00 | 0 | 490,000,00 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | 490,000,00 |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | 490,000,00 |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.06366 | | | | 0.00 | 0 | |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.06742 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 101.36626 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 3.42000 | 3.42000 | 3.42000 | 148.25550 | | | | 0.00 | 0 | 20,000,00 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 92.30575 | 100.00000 | 91.70271 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 6.82000 | 6.82000 | 6.82000 | 141.15586 | | | | 0.00 | 0 | 20,000,00 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 20.74140 | 100.00000 | 20.59126 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|---------------------|
| ABN61 On 31/01/2025 Spot Bond | | | 2.42000 | 2.42000 | 2.42000 | 150.96018 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 3.69000 | 3.69000 | 3.69000 | 196.25549 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.52000 | 4.52000 | 4.52000 | 222.21903 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.41500 | 6.41500 | 6.41500 | 103.92082 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.34000 | 7.34000 | 7.34000 | 118.61081 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS13 On 14/05/2022 Spot Bond | | | 4.91500 | 104.72821 | 4.91500 | 104.68676 | | | | 0.00 | 0 | 78,500,00 |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | 78,500,00 |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | 78,500,00 |
| ABS15 On 11/11/2022 Spot Bond | | | 4.94500 | 107.07128 | 4.94500 | 107.02865 | | | 1,549,763,000,000.00 | | 313,400,000 | 156,700,00 |
| Total ABS15 SPOT | | | | | | | | | 1,549,763,000,000.00 | | 313,400,000 | 156,700,00 |
| Total For ABS15 | | | | | | | | | 1,549,763,000,000.00 | | 313,400,000 | 156,700,00 |
| ABS16 On 11/11/2025 Spot Bond | | | 6.90500 | 113.57657 | 6.90500 | 113.51373 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.11500 | 112.85383 | 8.11500 | 112.78067 | | | | 0.00 | 0 | 1,500,000,00 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| ABS18 On 26/09/2023 Spot Bond | | | 5.38500 | 111.23512 | 5.38500 | 111.18694 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.61000 | 106.86066 | 7.61000 | 106.79561 | | | | 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 | 11.59973 | 100.00000 | 11.52330 | | | | 0.00 | 0 | |
| Total ABS7/R186 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 ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABS12 On 07/12/2023 Spot Bond | | | 1.72000 | 321.46586 | 1.72000 | 321.21010 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABS14 On 31/01/2022 Spot Bond | | | 0.82500 | 172.53665 | 0.82500 | 172.41197 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.21500 | 10.21500 | 10.21500 | 105.80730 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.03706 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.00492 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.96497 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.96982 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.55051 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.00196 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.00196 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.02933 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.02933 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 30/01/2023 Spot Bond | | | | | 0.00000 | 156.12637 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 14/02/2023 Spot Bond | | | | | 0.00000 | 157.49654 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.95052 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.94406 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.91993 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.23856 | | | | 0.00 | 0 | |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.24607 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.22982 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.25483 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 99.84120 | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total For AGL01 | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.44407 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.13260 | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total For AGL03 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.05137 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 102.88941 | | | | 0.00 | 44,400,000 | 5,141,100,00 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 44,400,000 | 5,141,100,00 |
| Total For AGT02 | | | | | | | | | | 0.00 | 44,400,000 | 5,141,100,00 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 103.19523 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 104.38116 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.47806 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.47806 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.55622 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.46505 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.46070 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.50851 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.55628 | | | | 0.00 | 0 | |
| Total AHF3B5 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 AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.71234 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.75994 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.10424 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| AHF5A On 21/08/2023 Spot Bond | | | 6.10500 | 110.26247 | 6.10500 | 110.20753 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.40255 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.24152 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.43978 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99964 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 212,863,438 | 106,431,71 |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 212,863,438 | 106,431,71 |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 212,863,438 | 106,431,71 |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99958 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99964 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 6.83500 | 109.39655 | 6.83500 | 109.33630 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 7.33500 | 104.96964 | 7.33500 | 104.90699 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIR05 On 29/05/2030 Spot Bond | | | 11.49000 | 91.63517 | 11.49000 | 91.55037 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.96000 | 172.78094 | 5.96000 | 172.58477 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.55061 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.33604 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.12848 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.34991 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.61236 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 101.24298 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 99.94799 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.94405 | | | | 0.00 | 0 | |
| Total APF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF13 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 101.17390 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 99.94879 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total For APF15 | | | | | | | | | 0.00 | 0 | |
| ASN02: On 07/12/2033 Spot Bond | | | 4.87000 | 237.82232 | 4.87000 | 237.57244 | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | |
| ASN03: On 07/12/2033 Spot Bond | | | 4.88500 | 214.70913 | 4.88500 | 214.48328 | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | |
| ASN13: On 31/01/2022 Spot Bond | | | 1.80000 | 171.40208 | 1.80000 | 171.26447 | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | 0.00 | 0 | |
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 99.41977 | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | 0.00 | 0 | |
| ASN14: On 31/01/2022 Spot Bond | | | 1.84500 | 171.35002 | 1.84500 | 171.21182 | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 56.56100 | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | 0.00 | 0 | |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.30879 | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/03/2028 Spot Bond | | | 4.58000 | 186.00274 | 4.58000 | 185.81203 | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.18096 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.02891 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.06650 | | | | 0.00 | 0 | |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | |
| ASN17 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | |
| ASN17 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | |
| ASN17 On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | |
| ASN18 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.11299 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.85597 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 4.99500 | 106.46812 | 4.99500 | 106.35495 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.86848 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.88167 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.96631 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 99.94450 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.93642 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.85338 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 99.86680 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.10978 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.87088 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.06265 | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total For ASN278 | | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.01470 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28: On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28: On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.09358 | | | | 0.00 | 0 | |
| Total ASN286 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 ASN286 | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.90516 | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.94086 | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.20615 | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.07500 | 4.07500 | 4.07500 | 104.24005 | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | 0.00 | 0 | |
| ASN31 On 28/02/2033 Spot Bond | | | 5.06500 | 5.06500 | 5.06500 | 93.96268 | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.89063 | | | 0.00 | 0 | 200,000,00 |
| Total ASN327 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For ASN327 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.01803 | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | 0.00 | 0 | |
| ASN33 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.17775 | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | 0.00 | 0 | |
| ASN33 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.89739 | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | 0.00 | 0 | |
| ASN33 On 31/01/2038 Spot Bond | | | 5.10500 | 104.97438 | 5.10500 | 104.86184 | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | 0.00 | 0 | |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.95691 | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | 0.00 | 0 | |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.86842 | | | 0.00 | 0 | 162,000,00 |

| 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 ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 162,000,00 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 162,000,00 |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.92696 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.91669 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.91669 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36 On 30/08/2024 Spot Bond | | | | | 0.00000 | 99.85324 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.10163 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.89897 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.93275 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.34749 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2022 Spot Bond | | | | | 0.00000 | 101.03212 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2022 Spot Bond | | | | | 0.00000 | 101.03212 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.77458 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.90701 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01298 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.98748 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.90057 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.06139 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.14550 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 29/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 20/12/2024 Spot Bond | | | | | 0.00000 | 105.02719 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.86900 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For ASN444 | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.86900 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For ASN445 | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| ASN44 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.84444 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.87168 | | | | 0.00 | 0 | |
| Total ASN450 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 ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.14182 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.94982 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.96261 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.49852 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.50328 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 28/02/2023 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 102.18515 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/03/2024 Spot Bond | | | 10.38000 | 10.38000 | 10.38000 | 101.42010 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/01/2022 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 102.82909 | | | | 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 | 102.39420 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.30420 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.35633 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/03/2024 Spot Bond | | | 9.96500 | 9.96500 | 9.96500 | 101.35684 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN473 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | | 0.00 | 0 | |
| ASN473 On 28/02/2023 Spot Bond | | | 9.50500 | 9.50500 | 9.50500 | 102.09073 | | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |
| ASN474 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.14303 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN476 On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.92935 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN479 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.10968 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 25/05/2021 Spot Bond | | | | | 0.00000 | 99.95187 | | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | | 0.00 | 0 | |
| ASN484 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.29500 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN485 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 102.33468 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN486 On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.92614 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN489 On 02/09/2021 Spot Bond | | | | | 0.00000 | 101.02652 | | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN490 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.01016 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN492 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.67313 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN49: On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.90926 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.90392 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.90392 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.90204 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.00000 | 103.79473 | 9.00000 | 107.70816 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 8.18000 | 103.45005 | 8.18000 | 107.83416 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 103.52573 | 8.36000 | 103.72329 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 103.52573 | 8.36000 | 103.38405 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2022 Spot Bond | | | 9.10000 | 102.81682 | 9.10000 | 102.74103 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 11.05000 | 103.41439 | 11.05000 | 103.32226 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/07/2024 Spot Bond | | | 11.00000 | 103.39909 | 11.00000 | 103.30738 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 103.24605 | 10.50000 | 103.15853 | | | | 0.00 | 0 | |
| Total ASN532 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 ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53 On 31/01/2024 Spot Bond | | | 10.50000 | 103.24605 | 10.50000 | 103.15853 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.78210 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.32743 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 28/11/2022 Spot Bond | | | | | 0.00000 | 99.87331 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 31/07/2023 Spot Bond | | | 10.60000 | 103.27667 | 10.60000 | 103.18831 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN55 On 31/01/2024 Spot Bond | | | 10.47000 | 100.42735 | 10.47000 | 103.14959 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55 On 31/01/2024 Spot Bond | | | 10.55000 | 103.23909 | 10.55000 | 103.15017 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.26804 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 19/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN566 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 24/05/2021 Spot Bond | | | | | 0.00000 | 106.23644 | | | | 0.00 | 0 | |
| Total ASN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN567 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.41845 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.37061 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN570 On 24/05/2021 Spot Bond | | | | | 0.00000 | 105.93699 | | | | 0.00 | 0 | |
| Total ASN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN570 | | | | | | | | | | 0.00 | 0 | |
| ASN571 On 24/05/2021 Spot Bond | | | | | 0.00000 | 101.19150 | | | | 0.00 | 0 | |
| Total ASN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN571 | | | | | | | | | | 0.00 | 0 | |
| ASN572 On 24/05/2021 Spot Bond | | | | | 0.00000 | 105.32192 | | | | 0.00 | 0 | |
| Total ASN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN572 | | | | | | | | | | 0.00 | 0 | |
| ASN573 On 24/05/2021 Spot Bond | | | | | 0.00000 | 105.06301 | | | | 0.00 | 0 | |
| Total ASN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN573 | | | | | | | | | | 0.00 | 0 | |
| ASN574 On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.04119 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN576 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.86845 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN580 On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.02290 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN581 On 08/06/2021 Spot Bond | | | | | 0.00000 | 101.32516 | | | | 0.00 | 0 | |
| Total ASN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN582 | | | | | | | | | | 0.00 | 0 | |
| ASN583 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.12374 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN584 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.03426 | | | | 0.00 | 0 | |
| Total ASN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN584 | | | | | | | | | | 0.00 | 0 | |
| ASN585 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.12476 | | | | 0.00 | 0 | |
| Total ASN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN585 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN58 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.28556 | | | | 0.00 | 0 | |
| Total ASN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN586 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.55043 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN592 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.27319 | | | | 0.00 | 0 | |
| Total ASN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN593 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.65322 | | | | 0.00 | 0 | |
| Total ASN594 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN594 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 31/01/2022 Spot Bond | | | 9.22000 | 101.88242 | 9.22000 | 102.77685 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 11/04/2023 Spot Bond | | | | | 0.00000 | 100.61174 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.56427 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 16/07/2021 Spot Bond | | | | | 0.00000 | 101.18225 | | | | 0.00 | 0 | |
| Total ASN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN598 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 22/07/2021 Spot Bond | | | | | 0.00000 | 100.36538 | | | | 0.00 | 0 | |
| Total ASN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN599 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.40600 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 23/04/2026 Spot Bond | | | | | 0.00000 | 100.44237 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 28/02/2031 Spot Bond | | | | | 0.00000 | 99.87204 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.33689 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN609 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.39832 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.33486 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.27051 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.14490 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 10/08/2021 Spot Bond | | | | | 0.00000 | 100.14446 | | | | 0.00 | 0 | |
| Total ASN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN615 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.78625 | | | | 0.00 | 0 | |
| Total ASN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN616 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 28/02/2024 Spot Bond | | | | | 0.00000 | 99.80737 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.71312 | | | | 0.00 | 0 | |
| Total ASN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN618 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/05/2023 Spot Bond | | | | | 0.00000 | 100.20518 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN620 On 13/08/2021 Spot Bond | | | | | 0.00000 | 100.34610 | | | | 0.00 | 0 | |
| Total ASN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN620 | | | | | | | | | | 0.00 | 0 | |
| ASN621 On 13/08/2021 Spot Bond | | | | | 0.00000 | 100.28185 | | | | 0.00 | 0 | |
| Total ASN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN621 | | | | | | | | | | 0.00 | 0 | |
| ASN622 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.05098 | | | | 0.00 | 0 | |
| Total ASN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN622 | | | | | | | | | | 0.00 | 0 | |
| ASN623 On 19/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 52,600,000.00 |
| Total ASN623 SPOT | | | | | | | | | | 0.00 | 0 | 52,600,000.00 |
| Total For ASN623 | | | | | | | | | | 0.00 | 0 | 52,600,000.00 |
| BAW21 On 24/03/2022 Spot Bond | | | 5.10500 | 104.90781 | 5.10500 | 104.86471 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.51347 | 9.30000 | 101.43827 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 102.63338 | | | | 0.00 | 14,600,000 | 103,900.00 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 14,600,000 | 103,900.00 |
| Total For BAW22 | | | | | | | | | | 0.00 | 14,600,000 | 103,900.00 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.51480 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 99.95792 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.25175 | | | | 0.00 | 1,040,000,000 | |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 1,040,000,000 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 1,040,000,000 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.72146 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BAW33 On 13/10/2023 Spot Bond | | | 6.36500 | 100.21116 | 6.36500 | 100.15971 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.43716 | | | | 0.00 | 0 | 100,000,00 |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.19139 | | | | 0.00 | 0 | |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW35 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.24042 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAYA5 On 31/03/2022 Spot Bond | | | | | 0.00000 | 102.94512 | | | | 0.00 | 0 | |
| Total BAYA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA5 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.15166 | | | | 0.00 | 0 | |
| Total BAYA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA6 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 31/03/2023 Spot Bond | | | 8.30500 | 8.30500 | 8.30500 | 106.44861 | | | | 0.00 | 0 | |
| Total BAYA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA6 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.12958 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2026 Spot Bond | | | 10.82500 | 10.82500 | 10.82500 | 106.68397 | | | | 0.00 | 0 | 260,000,00 |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| BAYA7 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.05521 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2024 Spot Bond | | | | | 0.00000 | 101.03596 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA7 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.01521 | | | | 0.00 | 0 | |
| Total BAYA7 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.01534 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.02909 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.44163 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.18632 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.16642 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.22098 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.18580 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.22036 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.15092 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.22020 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.15172 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.22048 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.18591 | | | | 0.00 | 0 | |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.35936 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.39304 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.39304 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.39304 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.42787 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.39370 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.70877 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.46293 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.77000 | 7.77000 | 7.77000 | 102.56518 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BDX21' On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.25885 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.61057 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.72154 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 101.19245 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.10500 | 108.25535 | 7.10500 | 108.19376 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.57313 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.74680 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 6.10500 | 104.33432 | 6.10500 | 104.28274 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 101.65922 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 103.14425 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For BGL15 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 99.92175 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.22834 | | | | 0.00 | 0 | |
| Total BGL17 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 BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.47805 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 105.08374 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 105.53698 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.43621 | | | | 0.00 | 37,800,000 | 10,100,00 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 37,800,000 | 10,100,00 |
| Total For BID08 | | | | | | | | | | 0.00 | 37,800,000 | 10,100,00 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.11709 | | | | 0.00 | 320,000,000 | 160,000,00 |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,00 |
| Total For BID09 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,00 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.31053 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 5.84500 | 108.77061 | 5.84500 | 108.71954 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.93502 | | | | 0.00 | 114,000,000 | 971,000,00 |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 114,000,000 | 971,000,00 |
| Total For BID12 | | | | | | | | | | 0.00 | 114,000,000 | 971,000,00 |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.18306 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.27320 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.38576 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.37700 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP01 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.69032 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP02 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.47900 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP04 On 05/01/2025 Spot Bond | | | | | 0.00000 | 96.35900 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP05 On 03/01/2025 Spot Bond | | | | | 0.00000 | 64.11200 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP06 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.12541 | | | | 0.00 | 0 | |
| Total BNPP08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP08 | | | | | | | | | | 0.00 | 0 | |
| BPPF11 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.40444 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| BPPF11 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.37892 | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| BPPF13 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.03892 | | | | 0.00 | 0 | 0 |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF19 On 19/11/2024 Spot Bond | | | | | 0.00000 | 99.71258 | | | | 0.00 | 180,000,000 | 1,308,000,000 |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 1,308,000,000 |
| Total For BPPF20 | | | | | | | | | | 0.00 | 180,000,000 | 1,308,000,000 |
| BPPF20 On 26/02/2023 Spot Bond | | | | | 0.00000 | 98.81784 | | | | 0.00 | 0 | 0 |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF21 On 16/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BPPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF22 | | | | | | | | | | 0.00 | 0 | |

| 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 16/07/2023 Spot Bond | | | | | 0.00000 | 100.54606 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.25721 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.27671 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2021 Spot Bond | | | | | 0.00000 | 100.52827 | | | | 0.00 | 0 | |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.56857 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2021 Spot Bond | | | | | 0.00000 | 100.24597 | | | | 0.00 | 0 | |
| Total BPPF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF28 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.25718 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.26693 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.18358 | | | | 0.00 | 0 | |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.84033 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CBL28 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 CBL28 | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.11845 | | | 0.00 | 100,000,000 | 250,000,00 |
| Total CBL29 SPOT | | | | | | | | | 0.00 | 100,000,000 | 250,000,00 |
| Total For CBL29 | | | | | | | | | 0.00 | 100,000,000 | 250,000,00 |
| CCT01 On 23/06/2023 Spot Bond | | | 7.26500 | 115.31704 | 7.26500 | 115.24925 | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 7.51500 | 116.19095 | 7.51500 | 116.12033 | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 8.14500 | 111.80433 | 8.14500 | 111.73159 | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.56500 | 106.30729 | 9.56500 | 104.96091 | | | 0.00 | 0 | 1,900,00 |
| Total CCT04 SPOT | | | | | | | | | 0.00 | 0 | 1,900,00 |
| Total For CCT04 | | | | | | | | | 0.00 | 0 | 1,900,00 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.40793 | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.23263 | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.41954 | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 99.86052 | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.84996 | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.61591 | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.65352 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 103.87535 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 161.61987 | 3.14000 | 161.39232 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN198 On 13/09/2021 Spot Bond | | | 1.77000 | 1.77000 | 1.77000 | 161.48854 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 110.90710 | 4.77000 | 107.80900 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.83600 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.60939 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 6.87500 | 111.13028 | 6.87500 | 111.06905 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 20/03/2024 Spot Bond | | | 8.70700 | 112.75679 | 8.70700 | 120.00800 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.31943 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.42853 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN377 On 20/03/2024 Spot Bond | | | | | 0.00000 | 106.64116 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 100.81112 | 10.98000 | 100.72330 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 113.37200 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 118.41133 | 6.50000 | 115.39900 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 105.47300 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.94084 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.11300 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.11206 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN445 On 24/05/2021 Spot Bond | | | 5.60000 | 100.00000 | 5.60000 | 99.95399 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2022 Spot Bond | | | 1.77000 | 171.43680 | 1.77000 | 171.29957 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.12000 | 137.53711 | 5.12000 | 137.38952 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 5.56000 | 135.46578 | 5.56000 | 135.31561 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.96600 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.06502 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.02393 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.12983 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 13/03/2022 Spot Bond | | | 6.30500 | 104.83684 | 6.30500 | 104.78380 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.46442 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.02164 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.24443 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.03435 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 98.17400 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 69.01596 | 100.00000 | 68.55370 | | | | 0.00 | 0 | |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | |
| CLN480 On 01/07/2022 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 CLN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | |
| CLN480 On 20/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.65352 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For CLN484 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| CLN484 On 02/12/2021 Spot Bond | | | 5.80000 | 101.73169 | 5.80000 | 106.50467 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 23/06/2021 Spot Bond | | | 10.16000 | 105.90615 | 10.16000 | 106.86800 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 28/07/2022 Spot Bond | | | 6.10500 | 106.33165 | 6.10500 | 106.27867 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.23731 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.10013 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.84126 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 04/09/2024 Spot Bond | | | 6.50500 | 112.57564 | 6.50500 | 112.51692 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.44028 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.65341 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.69039 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.06597 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.09315 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.34091 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.17419 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 94.41593 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 101.86610 | 9.96000 | 101.78541 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 100.64255 | 10.01000 | 100.56201 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.93562 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 103.80587 | 9.60000 | 104.08256 | | | | 0.00 | 0 | |
| Total CLN519 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 CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.09462 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.91432 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 09/09/2022 Spot Bond | | | 9.20000 | 101.87496 | 9.20000 | 101.80028 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.26542 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.85797 | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For CLN526 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| CLN52 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.38209 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.74918 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.17863 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.09462 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.02134 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.53453 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | 8.99500 | 108.18820 | 8.99500 | 108.10934 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.28602 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.39461 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.60832 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 136.62200 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.85067 | | | | 0.00 | 0 | |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | |
| CLN542 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.80239 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 21/08/2026 Spot Bond | | | 8.46500 | 108.99929 | 8.46500 | 108.92442 | | | | 0.00 | 0 | 8,200,00 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 8,200,00 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 8,200,00 |
| CLN546 On 29/03/2025 Spot Bond | | | 8.51500 | 106.52266 | 8.51500 | 106.45027 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 12/11/2025 Spot Bond | | | 8.60500 | 105.99290 | 8.60500 | 105.92012 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 18/04/2028 Spot Bond | | | | | 0.00000 | 304.07200 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| CLN554 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 | |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.06704 | | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.14133 | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For CLN556 | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.95482 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.67333 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 115.70100 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.16392 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 100.14097 | 10.19000 | 100.13694 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.46500 | 106.52281 | 8.46500 | 106.45084 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.17771 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 103.45217 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.24266 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.15447 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 12/11/2025 Spot Bond | | | 8.69500 | 104.99344 | 8.69500 | 104.92062 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.14862 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.15528 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.05949 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.11770 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.51264 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.75513 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.17470 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.86010 | | | | 0.00 | 0 | |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.23796 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.46505 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 99.86410 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.63007 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.14685 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.95894 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.00559 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.12838 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.98497 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 3.54000 | 142.29998 | 3.54000 | 114.34414 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.95564 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.80295 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.95564 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 99.92580 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.71229 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.04455 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.00559 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.00559 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.13800 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 102.51371 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.23289 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.13416 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.33188 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.53021 | | | | 0.00 | 0 | |
| Total CLN607 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 CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.95675 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 100.59912 | 9.32000 | 100.52404 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.42178 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.12606 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.15180 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.95842 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.20245 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.79988 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 20/12/2029 Spot Bond | | | | | 0.00000 | 97.96300 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.59716 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.67527 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.16921 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.34258 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.34139 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/04/2022 Spot Bond | | | | | 0.00000 | 100.43171 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 94.54800 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.40138 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 6.11500 | 107.46143 | 6.11500 | 107.40779 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03344 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 89.76816 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 12.03000 | 63.34238 | 12.03000 | 84.61589 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.01307 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CLN63(On 19/08/2025 Spot Bond | | | 9.16500 | 103.59580 | 9.16500 | 103.51889 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03328 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.00710 | | | | 0.00 | 0 | 50,000,00 |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| CLN63 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.85065 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.17185 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.46950 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03312 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.17876 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.13051 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03630 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.46769 | | | | 0.00 | 0 | |
| Total CLN643 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 CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.98636 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.35030 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.98811 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03312 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.23557 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03312 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.02606 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03312 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 102.08300 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.14183 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.82724 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.67300 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.59700 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2023 Spot Bond | | | | | 0.00000 | 98.43900 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2024 Spot Bond | | | | | 0.00000 | 111.96600 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 20/12/2023 Spot Bond | | | | | 0.00000 | 132.93700 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.64600 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For CLN665 | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| CLN666 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.85310 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.04011 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.90102 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 102.91826 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| CLN67(On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.31788 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For CLN670 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| CLN67(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03683 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.11275 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 31/01/2025 Spot Bond | | | 4.11887 | 142.38951 | 4.11887 | 115.60137 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 31/01/2025 Spot Bond | | | 4.11887 | 142.38951 | 4.11887 | 115.60211 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.25666 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03762 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03974 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.11766 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN67(On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.94077 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN68(On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.56551 | | | | 0.00 | 240,000,000 | 120,000,00 |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,00 |
| Total For CLN680 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,00 |
| CLN68(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03831 | | | | 0.00 | 0 | |
| Total CLN681 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 CLN681 | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.06078 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total CLN682 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For CLN682 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.89901 | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.92475 | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.14467 | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | 0.00 | 0 | |
| CLN685 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.10153 | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.10128 | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.96489 | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | 0.00 | 0 | |
| CLN690 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.81843 | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.96497 | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.08349 | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | 0.00 | 0 | |
| CLN693 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.81397 | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | 0.00 | 0 | |
| CLN695 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 93.27998 | | 4,497,900,000,000.00 | 470,000,000 | 470,000,000 | |

| 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 CLN696 SPOT | | | | | | | | | | 4,497,900,000,000.00 | 470,000,000 | 470,000,000 |
| Total For CLN696 | | | | | | | | | | 4,497,900,000,000.00 | 470,000,000 | 470,000,000 |
| CLN696 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 85.84488 | | | | 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 | 84.27864 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.74174 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.11830 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.13974 | | | | 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 | 84.71536 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 28/02/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 81.02987 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.63812 | | | | 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 | 86.42809 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 28/02/2035 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 87.80168 | | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | |
| CLN706 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.04079 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN708 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.06907 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.94221 | | | | 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 | 82.83703 | | | | 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 | 83.08581 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2022 Spot Bond | | | | | 0.00000 | 100.97221 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2022 Spot Bond | | | | | 0.00000 | 100.12309 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.94864 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.94864 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.94864 | | | | 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 | 81.85347 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.77184 | | | | 0.00 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.96243 | | | | 0.00 | 0 | |
| Total CLN719 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 CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 80.82838 | | | | 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 | 81.15781 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 01/06/2026 Spot Bond | | | | | 0.00000 | 101.08763 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 81.88393 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.86986 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.86986 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88594 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88594 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88594 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88594 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 84.44322 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 85.50850 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 86.16431 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.98182 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.16088 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN735 On 31/01/2022 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 95.05133 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.74433 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.77870 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.26100 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN739 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 93.60875 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.03258 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.56973 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.33421 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.17742 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.27543 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN746 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.16217 | | | | 0.00 | 0 | |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.14381 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.06451 | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| Total For CLN748 | | | | | | | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| CLN81 On 18/04/2028 Spot Bond | | | 7.77000 | 102.62929 | 7.77000 | 102.56518 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.06426 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.50500 | 114.40453 | 7.50500 | 114.33509 | | | | 0.00 | 0 | 13,000,000,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 13,000,000,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 9.61500 | 112.05683 | 9.61500 | 111.97014 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 6.28500 | 115.27634 | 6.28500 | 115.21757 | | | | 0.00 | 0 | 50,200,000,000 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 50,200,000,000 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 50,200,000,000 |
| COT01 On 03/04/2023 Spot Bond | | | 6.94000 | 104.98140 | 6.94000 | 104.92272 | | | | 0.00 | 0 | |
| Total COT01 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 COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 10.02500 | 102.24970 | 10.02500 | 102.16774 | | | | 0.00 | 0 | 480,000,00 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 480,000,00 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 480,000,00 |
| COT03 On 05/06/2028 Spot Bond | | | 10.11500 | 101.17044 | 10.11500 | 101.08819 | | | | 0.00 | 0 | 8,200,000,00 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 8,200,000,00 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 8,200,000,00 |
| CPV01 On 30/06/2029 Spot Bond | | | 9.30500 | 9.30500 | 9.30500 | 110.32741 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.05803 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.96490 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.93504 | | | | 0.00 | 260,000,000 | 130,000,00 |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,00 |
| Total For DENG87 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,00 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.70882 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 99.89315 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.39119 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.15619 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.97317 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.87213 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 10/12/2021 Spot Bond | | | | | 0.00000 | 101.17243 | | | | 0.00 | 0 | |
| Total DNG103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG103 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.22386 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99993 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.93833 | | | | 0.00 | 0 | 200,000,00 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| DSY03 On 21/11/2024 Spot Bond | | | 8.86500 | 8.86500 | 8.86500 | 104.71106 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.48159 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 6.05500 | 104.08334 | 6.05500 | 104.03178 | | | | 0.00 | 0 | |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 6.40500 | 108.25864 | 6.40500 | 108.20209 | | | | 0.00 | 0 | 1,000,000,00 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 33.67946 | 100.00000 | 33.45388 | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 33.67946 | 100.00000 | 33.45388 | | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 5.97500 | 111.78040 | 5.97500 | 111.72588 | | | | 0.00 | 0 | 100,00 |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | 100,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For DV24 | | | | | | | | | | 0.00 | 0 | 100,00 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.51436 | 9.69000 | 102.43400 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.51436 | 9.69000 | 102.43400 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.48000 | 95.66242 | 11.48000 | 95.57396 | | | | 0.00 | 0 | |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.61952 | 10.10000 | 102.53575 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.61952 | 10.10000 | 102.53575 | | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 99.85953 | | | | 0.00 | 0 | |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.54691 | | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.29165 | | | | 0.00 | 0 | 1,500,000,00 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| DVF22c On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.55486 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 97.88279 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 98.38710 | | | | 0.00 | 0 | 360,000,00 |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,00 |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | 360,000,00 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 96.67891 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.12798 | | | | 0.00 | 0 | |
| Total DVF27 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 DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 99.88033 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 97.47645 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.28754 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.29052 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.49680 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.30691 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.37500 | 105.87437 | 4.37500 | 105.83662 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.51000 | 105.16813 | 5.51000 | 105.12154 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.41500 | 110.85163 | 6.41500 | 110.79459 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.13000 | 106.37176 | 5.13000 | 106.25825 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 4.99500 | 94.47133 | 4.99500 | 94.37090 | | | | 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 | 133.82517 | 2.25000 | 133.71278 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 3.78500 | 143.59465 | 3.85000 | 142.87464 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 3.86200 | 129.45341 | 3.86200 | 129.32835 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 3.90500 | 126.83453 | 3.90500 | 126.71089 | | | | 0.00 | 0 | 50,000,00 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| EL31 On 02/06/2031 Spot Bond | | | 4.77000 | 108.37851 | 4.77000 | 109.70520 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.96500 | 96.51285 | 4.96500 | 96.41048 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 133.82517 | 2.25000 | 133.71278 | | | | 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 | 145.99358 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 143.66097 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 110.85724 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 109.93400 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 110.16040 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 108.50441 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.79171 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 102.08238 | | | | 0.00 | 0 | |
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |
| ELN012 On 23/12/2021 Spot Bond | | | | | 0.00000 | 98.93747 | | | | 0.00 | 0 | |
| Total ELN012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN012 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 97.64827 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 9.18500 | 102.72427 | 9.18500 | 102.64910 | | | | 0.00 | 0 | 18,100,000.00 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 18,100,000.00 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 18,100,000.00 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.08000 | 11.08000 | 11.08000 | 94.59717 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.43000 | 11.43000 | 11.43000 | 98.60156 | | | | 0.00 | 0 | 666,666.60 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666.60 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| EMM06 On 23/06/2025 Spot Bond | | | 9.26500 | 107.55016 | 9.26500 | 105.94138 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.26500 | 9.26500 | 9.26500 | 106.94791 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.61000 | 11.61000 | 11.61000 | 81.15432 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.56000 | 10.56000 | 10.56000 | 104.86541 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.61000 | 11.61000 | 11.61000 | 99.35521 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 99.90710 | | | | 0.00 | 440,000,000 | 220,000,00 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 220,000,00 |
| Total For EPF014 | | | | | | | | | | 0.00 | 440,000,000 | 220,000,00 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.20883 | | | | 0.00 | 0 | 1,100,000,00 |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,00 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 1,100,000,00 |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.04055 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.07088 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.01364 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.02770 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.20579 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 101.26480 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPFC4 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.16576 | | | | 0.00 | 0 | |
| Total EPFC47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC47 | | | | | | | | | | 0.00 | 0 | |
| EPFC4i On 12/03/2022 Spot Bond | | | | | 0.00000 | 101.01401 | | | | 0.00 | 0 | |
| Total EPFC48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC48 | | | | | | | | | | 0.00 | 0 | |
| EQT00i On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.13083 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT00i On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.16317 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00i On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.52229 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT00i On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.13299 | | | | 0.00 | 60,000,000 | 230,000,000 |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 230,000,000 |
| Total For EQT005 | | | | | | | | | | 0.00 | 60,000,000 | 230,000,000 |
| EQT00i On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.32610 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.05972 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.05698 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.06405 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|---------------------|
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.05752 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.06022 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.05615 | | | | 0.00 | 214,000,000 | 107,000,00 |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 214,000,000 | 107,000,00 |
| Total For ERSA26 | | | | | | | | | | 0.00 | 214,000,000 | 107,000,00 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.05482 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.06292 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 5.76500 | 109.92786 | 5.76500 | 109.87610 | | | | 0.00 | 0 | |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.25975 | 10.00000 | 103.17628 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.33500 | 99.19360 | 8.33500 | 99.12723 | | | 21,671,000,000,000.00 | 0.00 | 2,600,000,000 | 4,553,600,00 |
| Total ES26 SPOT | | | | | | | | | 21,671,000,000,000.00 | 0.00 | 2,600,000,000 | 4,553,600,00 |
| Total For ES26 | | | | | | | | | 21,671,000,000,000.00 | 0.00 | 2,600,000,000 | 4,553,600,00 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.09998 | 7.85000 | 101.03619 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.31500 | 76.38416 | 11.34000 | 76.18173 | | | | 0.00 | 0 | 5,731,600,00 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 5,731,600,00 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 5,731,600,00 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.41039 | 7.50000 | 101.34953 | | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.86500 | 74.84019 | 11.86500 | 74.76952 | | | | 0.00 | 0 | 3,550,000,00 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 3,550,000,00 |

| 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 ES42 | | | | | | | | | | 0.00 | 0 | 3,550,000,00 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.66176 | 8.50000 | 100.59310 | | | | 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 | 101.08914 | | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.12235 | | | | 0.00 | 0 | 200,000,00 |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.95689 | | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.08037 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01353 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.05939 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.06205 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.34147 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.84207 | | | | 0.00 | 600,000,000 | 300,000,00 |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,00 |
| Total For FIFB19 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,00 |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.02553 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.35774 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|----------------------|---------------------|
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 5.00500 | 5.00500 | 5.00500 | 104.82750 | | | | 500,500,000,000.00 | 100,000,000 | 50,000,00 |
| Total FRB14 SPOT | | | | | | | | | | 500,500,000,000.00 | 100,000,000 | 50,000,00 |
| Total For FRB14 | | | | | | | | | | 500,500,000,000.00 | 100,000,000 | 50,000,00 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.21946 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For FRB17 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 101.13171 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 104.75105 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.97037 | | | | 0.00 | 400,000,000 | 400,000,00 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 400,000,00 |
| Total For FRB23 | | | | | | | | | | 0.00 | 400,000,000 | 400,000,00 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 102.86052 | | | | 0.00 | 0 | 980,000,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 980,000,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 980,000,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.60636 | | | | 0.00 | 3,730,000,000 | 3,730,000,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 3,730,000,000 | 3,730,000,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 3,730,000,000 | 3,730,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.33437 | | | | 0.00 | 920,000,000 | 460,000,00 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 920,000,000 | 460,000,00 |
| Total For FRB26 | | | | | | | | | | 0.00 | 920,000,000 | 460,000,00 |
| FRB27 On 03/06/2026 Spot Bond | | | 8.96500 | 109.68114 | 8.96500 | 109.60189 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 105.51265 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 101.11034 | | | | 0.00 | 0 | |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | |
| FRB30 On 19/04/2026 Spot Bond | | | 8.16500 | 100.72753 | 8.16500 | 100.66148 | | | | 0.00 | 0 | |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 0.83000 | 172.53079 | 0.83000 | 172.40605 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 1.88000 | 320.26704 | 1.88000 | 320.00808 | | | | 0.00 | 0 | 2,400,000,00 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 2,400,000,00 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 2,400,000,00 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.38500 | 2.38500 | 2.38500 | 151.14611 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.64000 | 197.04893 | 3.64000 | 196.86175 | | | | 0.00 | 0 | 30,000,00 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 104.64941 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.97000 | 4.97000 | 4.97000 | 212.72912 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.50000 | 86.14982 | 5.50000 | 86.05515 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.18000 | 92.32061 | 5.18000 | 92.22109 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 6.36000 | 6.36000 | 6.36000 | 80.84440 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 6.44000 | 6.44000 | 6.44000 | 80.05021 | | | | 0.00 | 0 | |
| Total FRBZ03 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 FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC10: On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | |
| FRC16: On 31/01/2025 Spot Bond | | | 3.72000 | 3.72000 | 3.72000 | 144.23977 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.49097 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | |
| FRC22: On 31/01/2022 Spot Bond | | | 1.88000 | 171.30956 | 1.88000 | 171.17090 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 31/01/2022 Spot Bond | | | 2.74000 | 170.32047 | 2.74000 | 170.17063 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.15652 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.05045 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.25006 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.38120 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC265 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.03213 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC267 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.34022 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC271 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 102.91210 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC272 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For FRC279 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| FRC279 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.04541 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC280 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 110.95893 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC282 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.20830 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.96662 | | | | 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 | 109.00965 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRC28(O)n 20/12/2022 Spot Bond | | | | | 0.00000 | 100.91190 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29(O)n 20/06/2022 Spot Bond | | | | | 0.00000 | 102.13574 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29(O)n 14/05/2024 Spot Bond | | | | | 0.00000 | 100.10928 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29(O)n 14/05/2024 Spot Bond | | | | | 0.00000 | 100.11117 | | | | 0.00 | 0 | 200,000,00 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FRC29(O)n 20/06/2024 Spot Bond | | | | | 0.00000 | 101.20608 | | | | 0.00 | 0 | 200,000,00 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FRC30(O)n 25/04/2023 Spot Bond | | | | | 0.00000 | 102.42328 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30(O)n 11/11/2024 Spot Bond | | | | | 0.00000 | 102.58263 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30(O)n 31/05/2024 Spot Bond | | | | | 0.00000 | 101.57972 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30(O)n 06/11/2023 Spot Bond | | | | | 0.00000 | 100.27937 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30(O)n 27/02/2023 Spot Bond | | | | | 0.00000 | 101.17391 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30(O)n 31/05/2024 Spot Bond | | | | | 0.00000 | 103.22182 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30(O)n 20/06/2024 Spot Bond | | | | | 0.00000 | 100.89256 | | | | 0.00 | 0 | |
| Total FRC309 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 FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.02602 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.12574 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.38665 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.12883 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.34477 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2024 Spot Bond | | | | | 0.00000 | 98.69005 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.12556 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.15139 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.03711 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.66324 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.17179 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.71859 | | | | 0.00 | 100,000,000 | 50,000,00 |

| 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 FRC327 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For FRC327 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 101.22170 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.22115 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.53003 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.98496 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 13/09/2021 Spot Bond | | | | | 0.00000 | 101.19150 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC336 On 25/04/2023 Spot Bond | | | | | 0.00000 | 103.21086 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 09/06/2021 Spot Bond | | | | | 0.00000 | 101.14063 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC338 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.64094 | | | | 0.00 | 184,000,000 | 92,000,000 |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 184,000,000 | 92,000,000 |
| Total For FRC339 | | | | | | | | | | 0.00 | 184,000,000 | 92,000,000 |
| FRC339 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.59311 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For FRC340 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| FRC340 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.33126 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC341 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.05396 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| FRC34: On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.93276 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For FRC343 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| FRC34: On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.56911 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.26697 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.20892 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.37513 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.38857 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.36865 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.33466 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/08/2023 Spot Bond | | | | | 0.00000 | 101.41898 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.83628 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.37433 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.80981 | | | | 0.00 | 0 | |
| Total FRC354 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 FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC354 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.37489 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC355 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.36623 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC356 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.37082 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.26909 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC358 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.47875 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.35715 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.35261 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC361 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.77763 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC362 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.13358 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC363 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.77977 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC364 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.82152 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC365 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.20601 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 2.52000 | 2.52000 | 2.52000 | 170.42555 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 2.46000 | 2.46000 | 2.46000 | 170.49518 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 2.44000 | 2.44000 | 2.44000 | 170.51840 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.56000 | 98.96958 | 4.56000 | 98.86847 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.89500 | 107.84840 | 4.89500 | 107.73463 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.53184 | | | | 0.00 | 132,000,000 | 66,000,00 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 132,000,000 | 66,000,00 |
| Total For FRJ022 | | | | | | | | | | 0.00 | 132,000,000 | 66,000,00 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.14190 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.76504 | | | | 0.00 | 0 | 55,000,00 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 55,000,00 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 55,000,00 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.47907 | | | | 0.00 | 115,200,000 | 857,600,00 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 115,200,000 | 857,600,00 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 115,200,000 | 857,600,00 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.13509 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.36163 | | | | 0.00 | 800,000,000 | 400,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.11889 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.81346 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.64975 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.36800 | 4.36800 | 4.36800 | 95.89109 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.81500 | 4.81500 | 4.81500 | 108.85391 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.87484 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.38458 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 31/01/2038 Spot Bond | | | 4.95500 | 107.01768 | 4.95500 | 106.90424 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 07/12/2033 Spot Bond | | | 4.82000 | 216.06277 | 4.82000 | 215.83659 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 31/01/2038 Spot Bond | | | 5.09500 | 105.10912 | 5.09500 | 104.99654 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 07/12/2033 Spot Bond | | | 4.85000 | 4.85000 | 4.85000 | 215.21068 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2025 Spot Bond | | | 3.27000 | 146.66117 | 3.27000 | 146.52579 | | | | 0.00 | 0 | |
| Total FRS114 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 FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 126.03881 | 3.70500 | 125.91799 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 4.89500 | 107.84840 | 4.89500 | 107.73463 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 07/12/2033 Spot Bond | | | 4.97000 | 212.95461 | 4.97000 | 212.72912 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.02000 | 211.93067 | 5.02000 | 211.70544 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 2.80000 | 119.55941 | 2.80000 | 148.95867 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.05000 | 211.31923 | 5.05000 | 211.09413 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 5.09500 | 105.10912 | 5.09500 | 104.99654 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 4.39000 | 188.17732 | 4.39000 | 187.98724 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 5.84500 | 95.55995 | 5.84500 | 95.45181 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.28000 | 189.44953 | 4.28000 | 189.25985 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.34000 | 188.75438 | 4.34000 | 188.56448 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.56000 | 201.24747 | 5.56000 | 201.02488 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.79500 | 96.16275 | 5.79500 | 96.05433 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 104.99654 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.07500 | 103.68096 | 5.07500 | 105.26652 | | | | 0.00 | 0 | 40,000,00 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| FRS136 On 31/03/2028 Spot Bond | | | 4.15000 | 190.96573 | 4.15000 | 190.77650 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.33000 | 205.71508 | 5.33000 | 205.49134 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 4.28000 | 189.44953 | 4.28000 | 189.25985 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.28000 | 189.44953 | 4.28000 | 189.25985 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.57000 | 186.11648 | 4.57000 | 185.92580 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 3.57000 | 145.13464 | 3.57000 | 144.99712 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 1.58000 | 171.65694 | 1.58000 | 171.52224 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 4.63000 | 185.43527 | 4.63000 | 185.24439 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| FRS15(On 31/03/2028 Spot Bond | | | 4.67000 | 184.98270 | 4.67000 | 184.79169 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS15(On 31/01/2025 Spot Bond | | | 3.54000 | 145.28646 | 3.54000 | 145.14914 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS15(On 31/03/2028 Spot Bond | | | 4.14500 | 191.02433 | 4.14500 | 190.83512 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS15(On 31/03/2028 Spot Bond | | | 4.68000 | 4.68000 | 4.68000 | 184.67872 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS16(On 06/06/2025 Spot Bond | | | | | 0.00000 | 19.80331 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 01/08/2022 Spot Bond | | | | | 0.00000 | 5.72749 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.52034 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.57260 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17(On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.99688 | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| Total For FRS180 | | | | | | | | | | 0.00 | 200,000,000 | 50,000,000 |
| FRS18(On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.89356 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18(On 04/10/2021 Spot Bond | | | | | 0.00000 | 157.49303 | | | | 0.00 | 0 | |
| Total FRS183 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 FRS183 | | | | | | | | | 0.00 | 0 | |
| FRS18 On 16/11/2023 Spot Bond | | | | | 0.00000 | 173.63838 | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 143.27499 | | | 0.00 | 0 | 130,877,30 |
| Total FRS186 SPOT | | | | | | | | | 0.00 | 0 | 130,877,30 |
| Total For FRS186 | | | | | | | | | 0.00 | 0 | 130,877,30 |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 161.85499 | | | 0.00 | 0 | 208,673,80 |
| Total FRS187 SPOT | | | | | | | | | 0.00 | 0 | 208,673,80 |
| Total For FRS187 | | | | | | | | | 0.00 | 0 | 208,673,80 |
| FRS19 On 19/06/2026 Spot Bond | | | | | 0.00000 | 39.21821 | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | 0.00 | 0 | |
| FRS19 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.22206 | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | 0.00 | 0 | |
| FRS19 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.25453 | | | 0.00 | 200,000,000 | 50,000,00 |
| Total FRS199 SPOT | | | | | | | | | 0.00 | 200,000,000 | 50,000,00 |
| Total For FRS199 | | | | | | | | | 0.00 | 200,000,000 | 50,000,00 |
| FRS20 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.14262 | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | 0.00 | 0 | |
| FRS20 On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.28327 | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | 0.00 | 0 | |
| FRS20 On 23/08/2025 Spot Bond | | | | | 0.00000 | 91.57633 | | | 0.00 | 0 | |
| Total FRS202 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS202 | | | | | | | | | 0.00 | 0 | |
| FRS20 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.57786 | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | 0.00 | 0 | |
| FRS20 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.01348 | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | 0.00 | 0 | |
| FRS21 On 03/09/2021 Spot Bond | | | | | 0.00000 | 126.20404 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS213 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 | 100.80402 | | | | 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 | 101.28555 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.93276 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 31/07/2022 Spot Bond | | | | | 0.00000 | 100.56165 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS22(On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS22(On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS229 | | | | | | | | | | 0.00 | 0 | |
| FRS23(On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.11398 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS23(On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS23(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 | |
| FRS23(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 | |
| FRS23(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 | |
| FRS23(On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.24164 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS23(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 | |
| FRS23(On 13/10/2023 Spot Bond | | | | | 0.00000 | 108.64722 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS23(On 23/10/2025 Spot Bond | | | | | 0.00000 | 106.17441 | | | | 0.00 | 0 | |
| Total FRS239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS239 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 31/03/2032 Spot Bond | | | | | 0.00000 | 103.49741 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 04/12/2022 Spot Bond | | | | | 0.00000 | 101.50472 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 12/12/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.83767 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 29/12/2025 Spot Bond | | | | | 0.00000 | 101.04208 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.61077 | | | | 0.00 | 0 | |
| Total FRS245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS245 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.80775 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 20/01/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS247 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 26/01/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS250 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.26909 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.26966 | | | | 0.00 | 0 | |
| Total FRS252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS252 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS253 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.26795 | | | | 0.00 | 0 | |
| Total FRS254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS254 | | | | | | | | | | 0.00 | 0 | |
| FRS254 On 02/03/2024 Spot Bond | | | | | 0.00000 | 101.10302 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS255 On 04/03/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS256 | | | | | | | | | | 0.00 | 0 | |
| FRS256 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS257 On 23/01/2024 Spot Bond | | | | | 0.00000 | 97.78915 | | | | 0.00 | 0 | 338,237,60 |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | 338,237,60 |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | 338,237,60 |
| FRS258 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.86584 | | | | 0.00 | 0 | |
| Total FRS259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS259 | | | | | | | | | | 0.00 | 0 | |
| FRS259 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.35956 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS260 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.03797 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS261 On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | |
| FRS262 On 13/05/2022 Spot Bond | | | | | 0.00000 | 101.00000 | | | | 0.00 | 0 | |
| Total FRS263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS263 | | | | | | | | | | 0.00 | 0 | |
| FRS263 On 19/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000,00 |
| Total FRS264 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For FRS264 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|--------------------|--------------------|
| FRS36 On 07/12/2023 Spot Bond | | | 1.98000 | 1.98000 | 1.98000 | 319.25969 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 1.72000 | 321.46586 | 1.72000 | 321.21010 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 1.72000 | 1.72000 | 1.72000 | 321.21010 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 0.82000 | 172.54249 | 0.82000 | 172.41788 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 0.82000 | 172.54249 | 0.82000 | 172.41788 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.26126 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.79500 | 100.66025 | 4.79500 | 100.55488 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.34000 | 71.17500 | 4.34000 | 107.27871 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 2.69000 | 2.69000 | 2.69000 | 149.53485 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 2.97000 | 2.97000 | 2.97000 | 148.07329 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 2.78000 | 2.78000 | 2.78000 | 313.35180 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 4.88500 | 4.88500 | 4.88500 | 106.53608 | | | 994,586,000,000.00 | | 203,600,000 | 101,800,000 |
| Total FRX23 SPOT | | | | | | | | | 994,586,000,000.00 | | 203,600,000 | 101,800,000 |

| 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 FRX23 | | | | | | | | | 994,586,000,000.00 | 203,600,000 | 101,800,00 |
| FRX24 On 10/12/2024 Spot Bond | | | 6.21500 | 119.10417 | 6.21500 | 119.04410 | | | 2,361,700,000,000.00 | 380,000,000 | 190,000,00 |
| Total FRX24 SPOT | | | | | | | | | 2,361,700,000,000.00 | 380,000,000 | 190,000,00 |
| Total For FRX24 | | | | | | | | | 2,361,700,000,000.00 | 380,000,000 | 190,000,00 |
| FRX25 On 26/07/2025 Spot Bond | | | 6.76500 | 113.85888 | 6.76500 | 113.79613 | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.53500 | 109.88681 | 7.53500 | 109.82021 | | | 12,086,140,000,000.00 | 1,604,000,000 | 814,700,00 |
| Total FRX26 SPOT | | | | | | | | | 12,086,140,000,000.00 | 1,604,000,000 | 814,700,00 |
| Total For FRX26 | | | | | | | | | 12,086,140,000,000.00 | 1,604,000,000 | 814,700,00 |
| FRX27 On 07/03/2027 Spot Bond | | | 7.56500 | 114.25904 | 7.56500 | 114.18990 | | | 0.00 | 0 | 3,100,00 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 3,100,00 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 3,100,00 |
| FRX28 On 26/07/2028 Spot Bond | | | 7.77500 | 115.98779 | 7.77500 | 115.91449 | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 9.01000 | 107.41203 | 9.01000 | 107.33362 | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.16000 | 104.54898 | 9.16000 | 104.47141 | | | 0.00 | 0 | 61,000,00 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 61,000,00 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 61,000,00 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.29000 | 109.82543 | 9.29000 | 109.74372 | | | 0.00 | 0 | 50,000,00 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 50,000,00 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.95500 | 75.99246 | 10.95500 | 75.92606 | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.92747 | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.32888 | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.01274 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01131 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.01205 | | | | 0.00 | 220,000,000 | 110,000,000 |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 110,000,000 |
| Total For FS7A2 | | | | | | | | | | 0.00 | 220,000,000 | 110,000,000 |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.01250 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For FS7A3 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.01263 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.42841 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.85554 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.94986 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.01083 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 99.94724 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 99.94004 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 99.91596 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GRL35 On 12/06/2029 Spot Bond | | | 3.62000 | 113.04467 | 3.62000 | 112.93729 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.93472 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.23215 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.55388 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 5.95500 | 110.26428 | 5.95500 | 110.21126 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.56726 | | | | 0.00 | 322,000,000 | 161,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 322,000,000 | 161,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 322,000,000 | 161,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.48021 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.91500 | 103.48394 | 8.91500 | 103.40998 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.50228 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.53818 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.98176 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.37708 | | | | 0.00 | 0 | |
| Total GRT25G 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 GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.93037 | | | | 0.00 | 0 | 2,900,00 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 2,900,00 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 2,900,00 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.50344 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.94430 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.98358 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 99.44114 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 99.90890 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 99.87084 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.76769 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.02107 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 98.06693 | | | | 0.00 | 210,000,000 | 105,000,00 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 210,000,000 | 105,000,00 |
| Total For GRT36 | | | | | | | | | | 0.00 | 210,000,000 | 105,000,00 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.74676 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.30939 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 98.86976 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 98.89012 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.01337 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 102.01423 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For GRT45 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.88600 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.42376 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For GRT47 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.45841 | | | | 0.00 | 0 | |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 101.75886 | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For H10T1 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.77099 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For H10T2 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.68051 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For H10T3 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.69551 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| H12T1 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.66854 | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total H12T1 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For H12T1 | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 101.14395 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For HC5T4 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.45473 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 99.04657 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.21249 | | | | 0.00 | 0 | 200,000 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 200,000 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 200,000 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.63454 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.26211 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.12423 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 101.11745 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.79817 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.74945 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.73560 | | | | 0.00 | 0 | |
| Total HPF13 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 HPF13 | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.32000 | 316.99944 | 2.32000 | 316.73177 | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.67000 | 2.67000 | 2.67000 | 321.60134 | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.06000 | 104.21281 | 10.06000 | 104.12808 | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.89000 | 77.10334 | 4.89000 | 98.51875 | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.44000 | 88.12808 | 11.44000 | 88.04687 | | | 0.00 | 0 | 8,353,500,00 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 8,353,500,00 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 8,353,500,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.91660 | 100.00000 | 11.83678 | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.48000 | 87.41818 | 11.48000 | 87.33734 | | | 0.00 | 0 | 5,024,800,00 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 5,024,800,00 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 5,024,800,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.91545 | 100.00000 | 11.83564 | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.65073 | | | 0.00 | 396,000,000 | 15,198,000,00 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 396,000,000 | 15,198,000,00 |
| Total For HWF11 | | | | | | | | | 0.00 | 396,000,000 | 15,198,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.45645 | | | 0.00 | 260,000,000 | 130,000,00 |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 260,000,000 | 130,000,00 |
| Total For HWF12 | | | | | | | | | 0.00 | 260,000,000 | 130,000,00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 99.90798 | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.05000 | 153.06525 | 2.12000 | 152.56250 | | | 118,347,573,380,000.00 | 57,730,523,600 | 397,802,223,50 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total I2025 SPOT | | | | | | | | | 18,347,573,380,000.00 | 57,730,523,600 | 397,802,223,50 |
| Total For I2025 | | | | | | | | | 18,347,573,380,000.00 | 57,730,523,600 | 397,802,223,50 |
| I2029 On 31/03/2029 Spot Bond | | | 3.15000 | 111.47171 | 3.15000 | 111.37022 | | | 242,618,549,670,000.00 | 77,021,761,800 | 175,688,434,20 |
| Total I2029 SPOT | | | | | | | | | 12,618,549,670,000.00 | 77,021,761,800 | 175,688,434,20 |
| Total For I2029 | | | | | | | | | 12,618,549,670,000.00 | 77,021,761,800 | 175,688,434,20 |
| I2033 On 28/02/2033 Spot Bond | | | 4.06000 | 104.11723 | 4.06000 | 104.01501 | | | 5,727,962,086,000.00 | 1,410,828,100 | 193,724,251,40 |
| Total I2033 SPOT | | | | | | | | | 5,727,962,086,000.00 | 1,410,828,100 | 193,724,251,40 |
| Total For I2033 | | | | | | | | | 5,727,962,086,000.00 | 1,410,828,100 | 193,724,251,40 |
| I2038 On 31/01/2038 Spot Bond | | | 4.15000 | 118.83709 | 4.19500 | 118.01850 | | | 174,556,190,290,000.00 | 42,061,732,600 | 376,113,542,80 |
| Total I2038 SPOT | | | | | | | | | 14,556,190,290,000.00 | 42,061,732,600 | 376,113,542,80 |
| Total For I2038 | | | | | | | | | 14,556,190,290,000.00 | 42,061,732,600 | 376,113,542,80 |
| I2046 On 31/03/2046 Spot Bond | | | 4.24000 | 105.98633 | 4.24000 | 105.88055 | | | 96,215,722,576,000.00 | 22,692,387,400 | 518,014,954,00 |
| Total I2046 SPOT | | | | | | | | | 16,215,722,576,000.00 | 22,692,387,400 | 518,014,954,00 |
| Total For I2046 | | | | | | | | | 16,215,722,576,000.00 | 22,692,387,400 | 518,014,954,00 |
| I2050 On 31/12/2050 Spot Bond | | | 4.13000 | 111.58441 | 4.18000 | 110.43783 | | | 303,590,001,750,000.00 | 73,508,475,000 | 328,313,376,50 |
| Total I2050 SPOT | | | | | | | | | 13,590,001,750,000.00 | 73,508,475,000 | 328,313,376,50 |
| Total For I2050 | | | | | | | | | 13,590,001,750,000.00 | 73,508,475,000 | 328,313,376,50 |
| IBL101 On 24/05/2022 Spot Bond | | | 5.82000 | 5.82000 | 5.82000 | 103.06922 | | | 0.00 | 0 | |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.58598 | | | 0.00 | 0 | 215,000,00 |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 215,000,00 |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 215,000,00 |
| IBL109 On 07/12/2023 Spot Bond | | | 2.44000 | 316.11564 | 2.44000 | 315.84559 | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.11046 | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 99.99997 | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.05663 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.40097 | | | | 0.00 | 0 | 200,000,00 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.09786 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.55273 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.97152 | | | | 0.00 | 236,000,000 | 118,000,00 |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 236,000,000 | 118,000,00 |
| Total For IBL129 | | | | | | | | | | 0.00 | 236,000,000 | 118,000,00 |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.51906 | | | | 0.00 | 246,000,000 | 123,000,00 |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 246,000,000 | 123,000,00 |
| Total For IBL130 | | | | | | | | | | 0.00 | 246,000,000 | 123,000,00 |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.13654 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.15811 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.60127 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.95832 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.96121 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.13210 | | | | 0.00 | 0 | |
| Total IBL137 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 IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.07023 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.01218 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.01208 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.90872 | | | | 0.00 | 200,000,000 | 50,000,00 |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 50,000,00 |
| Total For IBL145 | | | | | | | | | | 0.00 | 200,000,000 | 50,000,00 |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.71215 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 99.95413 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 99.95194 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 96.82762 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.02374 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL155 On 19/01/2022 Spot Bond | | | | | 0.00000 | 100.39975 | | | | 0.00 | 0 | |
| Total IBL155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL155 | | | | | | | | | | 0.00 | 0 | |
| IBL156 On 21/01/2022 Spot Bond | | | | | 0.00000 | 100.37508 | | | | 0.00 | 0 | |
| Total IBL156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL156 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.38724 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL158 On 24/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL158 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.14075 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.20797 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.05084 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.51271 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.53091 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL165 On 28/07/2021 Spot Bond | | | | | 0.00000 | 100.29648 | | | | 0.00 | 0 | |
| Total IBL165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL165 | | | | | | | | | | 0.00 | 0 | |
| IBL166 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.11840 | | | | 0.00 | 0 | |
| Total IBL166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL166 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 100.03951 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 100.04105 | | | | 0.00 | 0 | |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL168 | | | | | | | | | | 0.00 | 0 | |
| IBL169 On 19/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 30,000,000.00 |
| Total IBL169 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000.00 |
| Total For IBL169 | | | | | | | | | | 0.00 | 0 | 30,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL36 On 31/01/2022 Spot Bond | | | 0.90000 | 0.90000 | 0.90000 | 172.32322 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.47500 | 112.03579 | 6.47500 | 111.97664 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.38673 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.22000 | 172.07542 | 1.22000 | 171.94549 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 4.89500 | 107.33311 | 4.89500 | 107.29010 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 4.68500 | 99.94868 | 4.68500 | 99.98717 | | | | 0.00 | 0 | |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 99.72678 | | | | 0.00 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.91685 | | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.37393 | | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.80204 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.16500 | 104.14378 | 8.16500 | 104.07474 | | | | 0.00 | 0 | |
| Total IDCG06 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 IDCG06 | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 13/05/2030 Spot Bond | | | 9.98000 | 107.88854 | 9.98000 | 108.06016 | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.14550 | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.73500 | 113.94692 | 8.73500 | 113.86665 | | | 0.00 | 0 | 1,300,00 |
| Total IDCG11 SPOT | | | | | | | | | 0.00 | 0 | 1,300,00 |
| Total For IDCG11 | | | | | | | | | 0.00 | 0 | 1,300,00 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.38494 | | | 0.00 | 140,000,000 | 70,000,00 |
| Total IDCG13 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,00 |
| Total For IDCG13 | | | | | | | | | 0.00 | 140,000,000 | 70,000,00 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.12562 | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 98.96570 | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.58295 | | | 0.00 | 0 | 6,900,00 |
| Total IDCG16 SPOT | | | | | | | | | 0.00 | 0 | 6,900,00 |
| Total For IDCG16 | | | | | | | | | 0.00 | 0 | 6,900,00 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.16582 | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.96077 | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.50045 | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.88336 | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.36687 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.44337 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.98908 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.61500 | 107.32459 | 7.61500 | 107.25851 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 60.01181 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.91571 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.60177 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.67688 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 100.68445 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 101.25629 | | | | 0.00 | 0 | |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 102.42189 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.00350 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.88463 | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.90071 | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.66712 | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.32280 | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.24144 | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.53694 | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.16581 | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.16856 | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.84005 | | | 0.00 | 0 | 200,000,00 |
| Total IPF30 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For IPF30 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.25453 | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.76511 | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.04677 | | | 0.00 | 0 | |
| Total IPF33 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 IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC34 On 10/08/2021 Spot Bond | | | | | 0.00000 | 101.04095 | | | | 0.00 | 0 | |
| Total IPFC34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC34 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.45632 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.85622 | 2.75000 | 100.83340 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.04000 | 180.85579 | 5.04000 | 180.66370 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 103.70305 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.03890 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.29433 | | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.32000 | 3.32000 | 3.32000 | 169.50173 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 102.31250 | | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 7.83500 | 103.15081 | 7.83500 | 103.08620 | | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 101.22508 | | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.84000 | 7.84000 | 7.84000 | 102.21042 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|--------------------|------------|
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.45501 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 1.81500 | 171.38472 | 1.81500 | 171.24692 | | | 3,267,000,000,000.00 | 1,800,000,000 | 900,000,000 | |
| Total IV045 SPOT | | | | | | | | | 3,267,000,000,000.00 | 1,800,000,000 | 900,000,000 | |
| Total For IV045 | | | | | | | | | 3,267,000,000,000.00 | 1,800,000,000 | 900,000,000 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.72751 | | | 0.00 | 265,500,000 | 317,500,000 | |
| Total IV046 SPOT | | | | | | | | | 0.00 | 265,500,000 | 317,500,000 | |
| Total For IV046 | | | | | | | | | 0.00 | 265,500,000 | 317,500,000 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 104.13126 | | | 0.00 | 0 | 0 | |
| Total IV050 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV050 | | | | | | | | | 0.00 | 0 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 4.94000 | 181.96070 | 4.94000 | 181.76889 | | | 0.00 | 0 | 0 | |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.79227 | | | 0.00 | 0 | 0 | |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 11.00500 | 102.78459 | 11.00500 | 102.69338 | | | 0.00 | 0 | 0 | |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 6.32000 | 107.33261 | 6.32000 | 107.27757 | | | 0.00 | 0 | 0 | |
| Total IVC094 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC094 | | | | | | | | | 0.00 | 0 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.87937 | | | 0.00 | 0 | 0 | |
| Total IVC097 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC097 | | | | | | | | | 0.00 | 0 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.90100 | | | 0.00 | 0 | 0 | |
| Total IVC103 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC103 | | | | | | | | | 0.00 | 0 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.88658 | | | 0.00 | 0 | 0 | |
| Total IVC107 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC107 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.95500 | 99.91849 | 5.95500 | 99.96738 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.09606 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.07230 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.42934 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For IVC135 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.14535 | | | | 0.00 | 640,000,000 | 320,000,000 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 640,000,000 | 320,000,000 |
| Total For IVC136 | | | | | | | | | | 0.00 | 640,000,000 | 320,000,000 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.84387 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 99.98603 | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total For IVC140 | | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 101.17401 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.62880 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.70002 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.85231 | | | | 0.00 | 0 | |
| Total IVC147 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 IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.40007 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.36329 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.36957 | | | | 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 | 101.35395 | | | | 0.00 | 394,000,000 | 197,000,000 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 394,000,000 | 197,000,000 |
| Total For IVC159 | | | | | | | | | | 0.00 | 394,000,000 | 197,000,000 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.02131 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.89017 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For IVC165 | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.55188 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.16664 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.75669 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IVC177 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.69167 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|--------------------|
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.14029 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.13660 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 101.09360 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.96199 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 103.12198 | 7.40000 | 103.06024 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC187 On 27/11/2021 Spot Bond | | | | | 0.00000 | 99.91704 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total IVC187 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For IVC187 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| IVC188 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.35249 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.06255 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2021 Spot Bond | | | | | 0.00000 | 101.00462 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2022 Spot Bond | | | 7.23000 | 100.28835 | 7.23000 | 102.18164 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVZ042 On 20/05/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 3.95000 | | | 7,900,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total IVZ042 SPOT | | | | | | | | | 7,900,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total For IVZ042 | | | | | | | | | 7,900,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVZ043 On 27/05/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.90270 | | | | 0.00 | 0 | |
| Total IVZ043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ043 | | | | | | | | | | 0.00 | 0 | |
| IVZ044 On 03/06/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.82715 | | | | 0.00 | 0 | |
| Total IVZ044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ044 | | | | | | | | | | 0.00 | 0 | |
| IVZ045 On 08/06/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.77326 | | | | 0.00 | 0 | |
| Total IVZ045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ045 | | | | | | | | | | 0.00 | 0 | |
| IVZ046 On 10/06/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.75171 | | | | 0.00 | 0 | |
| Total IVZ046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ046 | | | | | | | | | | 0.00 | 0 | |
| IVZ047 On 17/06/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.66823 | | | | 0.00 | 0 | |
| Total IVZ047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ047 | | | | | | | | | | 0.00 | 0 | |
| IVZ048 On 24/06/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.59113 | | | | 0.00 | 0 | |
| Total IVZ048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ048 | | | | | | | | | | 0.00 | 0 | |
| IVZ049 On 01/07/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.51415 | | | | 0.00 | 0 | |
| Total IVZ049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ049 | | | | | | | | | | 0.00 | 0 | |
| IVZ050 On 08/07/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.43729 | | | | 0.00 | 0 | |
| Total IVZ050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ050 | | | | | | | | | | 0.00 | 0 | |
| IVZ051 On 22/07/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.26638 | | | | 0.00 | 0 | |
| Total IVZ051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ051 | | | | | | | | | | 0.00 | 0 | |
| IVZ052 On 29/07/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.18802 | | | | 0.00 | 0 | |
| Total IVZ052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ052 | | | | | | | | | | 0.00 | 0 | |
| IVZ053 On 05/08/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.10978 | | | | 0.00 | 0 | |
| Total IVZ053 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ053 | | | | | | | | | | 0.00 | 0 | |
| IVZ054 On 12/08/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.03166 | | | | 0.00 | 0 | |
| Total IVZ054 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 IVZ054 | | | | | | | | | 0.00 | 0 | |
| IVZ055 On 19/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total IVZ055 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVZ055 | | | | | | | | | 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 | 101.13390 | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.99458 | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 5.80500 | 102.58513 | 5.80500 | 102.53739 | | 1,996,920,000,000.00 | 344,000,000 | 172,000,000 | |
| Total KAP007 SPOT | | | | | | | | 1,996,920,000,000.00 | 344,000,000 | 172,000,000 | |
| Total For KAP007 | | | | | | | | 1,996,920,000,000.00 | 344,000,000 | 172,000,000 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 102.13502 | | | 0.00 | 0 | |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.00917 | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.47367 | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.23475 | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | 0.00 | 0 | |
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.06898 | | | 0.00 | 340,000,000 | 170,000,000 |
| Total KAP016 SPOT | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For KAP016 | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.96263 | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | 0.00 | 0 | |
| KAP018 On 14/04/2024 Spot Bond | | | | | 0.00000 | 100.58483 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.23161 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.70500 | 124.11314 | 8.70500 | 124.02695 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 98.45238 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 96.27916 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 6.78500 | 108.05125 | 6.78500 | 107.99184 | | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 96.31237 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 8.80500 | 105.47798 | 8.80500 | 105.40350 | | | | 0.00 | 0 | |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 96.06465 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.13000 | 93.02339 | 12.13000 | 92.93413 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.85500 | 104.22253 | 9.85500 | 104.13993 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 98.36619 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 93.62818 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.17301 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.73047 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 95.55772 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 95.12495 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 86.24950 | | | | 0.00 | 0 | |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.88207 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.31500 | 106.37769 | 6.31500 | 106.32349 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.77202 | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For LGL07 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.80081 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.45211 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.99065 | | | | 0.00 | 0 | |
| Total LGL10 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 LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 101.23621 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.20983 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL30 On 19/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total LHL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL30 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.44521 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.92082 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 99.91875 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.58331 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01340 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01380 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.20265 | | | | 0.00 | 820,000,000 | 410,000,000 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 820,000,000 | 410,000,000 |
| Total For MBF061 | | | | | | | | | | 0.00 | 820,000,000 | 410,000,000 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.22996 | | | | 0.00 | 2,200,000,000 | 2,500,000,000 |

| 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 MBF063 SPOT | | | | | | | | | | 0.00 | 2,200,000,000 | 2,500,000,000 |
| Total For MBF063 | | | | | | | | | | 0.00 | 2,200,000,000 | 2,500,000,000 |
| MBF063 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.99191 | | | | 0.00 | 0 | 5,000,000,000 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| MBF065 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.91592 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For MBF066 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| MBF066 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.04724 | | | | 0.00 | 0 | |
| Total MBF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF067 | | | | | | | | | | 0.00 | 0 | |
| MBF067 On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.05102 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBP038 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.04970 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For MBP038 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| MBP040 On 23/02/2023 Spot Bond | | | | | 0.00000 | 99.96194 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP040 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.31564 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP043 On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.85610 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP044 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.15387 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP045 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.31906 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP046 On 26/02/2024 Spot Bond | | | | | 0.00000 | 99.93845 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.69893 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.71339 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.37702 | | | | 0.00 | 2,340,000,000 | 1,170,000,000 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 2,340,000,000 | 1,170,000,000 |
| Total For MBP050 | | | | | | | | | | 0.00 | 2,340,000,000 | 1,170,000,000 |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.27194 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.73129 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.64500 | 7.64500 | 7.64500 | 116.03155 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.60500 | 109.13072 | 5.60500 | 109.08073 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 101.98026 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.51552 | | | | 0.00 | 600,000,000 | 500,000,000 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 500,000,000 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 600,000,000 | 500,000,000 |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 101.07408 | | | | 0.00 | 400,000,000 | 991,800,000 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 991,800,000 |
| Total For MML01 | | | | | | | | | | 0.00 | 400,000,000 | 991,800,000 |
| MML02 On 10/12/2026 Spot Bond | | | 8.26500 | 108.69094 | 8.26500 | 108.61841 | | | | 0.00 | 0 | 2,200,000 |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000 |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | 2,200,000 |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 101.45973 | | | | 0.00 | 0 | |
| Total MML03 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 MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 8.51500 | 98.61085 | 8.51500 | 98.55268 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.60066 | | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.61286 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.24150 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.09034 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.61719 | | | | 0.00 | 0 | 185,000,00 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 185,000,00 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 185,000,00 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 99.34394 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.15988 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.16578 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.65096 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 98.79867 | | | | 0.00 | 0 | 1,360,000,00 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 1,360,000,00 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 1,360,000,00 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 97.98317 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|-------------------|
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.09114 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.92285 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.19255 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.37715 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.21500 | 102.81816 | 8.21500 | 102.74958 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.40686 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 350,000,000,000,000.00 | 3,500,000,000 | 1,750,000,000 | |
| Total MTNC23 SPOT | | | | | | | | | 30,000,000,000,000.00 | 3,500,000,000 | 1,750,000,000 | |
| Total For MTNC23 | | | | | | | | | 30,000,000,000,000.00 | 3,500,000,000 | 1,750,000,000 | |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.95716 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.95716 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 99.95394 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.95387 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For MWAR06 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 101.63611 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.44349 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.94895 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.22229 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 104.98198 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.82499 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.06141 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.26226 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.44685 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.78500 | 103.58789 | 5.78500 | 103.53974 | | | | 0.00 | 0 | 130,000,00 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,00 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 130,000,00 |
| NAM03 On 01/08/2023 Spot Bond | | | 6.40500 | 110.45488 | 6.40500 | 110.39719 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.14500 | 108.76650 | 9.14500 | 108.68592 | | | | 0.00 | 0 | 300,00 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 300,00 |

| 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 NAM04 | | | | | | | | | 0.00 | 0 | 300,00 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.39537 | | | 0.00 | 60,000,000 | 30,000,00 |
| Total NBG01G SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| Total For NBG01G | | | | | | | | | 0.00 | 60,000,000 | 30,000,00 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.42946 | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.30102 | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.54306 | | | 0.00 | 88,000,000 | 44,000,00 |
| Total NBG04G SPOT | | | | | | | | | 0.00 | 88,000,000 | 44,000,00 |
| Total For NBG04G | | | | | | | | | 0.00 | 88,000,000 | 44,000,00 |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.34577 | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 5.97000 | 111.35808 | 5.97000 | 111.30468 | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 4.85500 | 104.20147 | 4.85500 | 104.16008 | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 5.27000 | 104.91207 | 5.27000 | 104.86686 | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.51500 | 112.14382 | 6.51500 | 112.08426 | | 2,345,400,000,000.00 | | 360,000,000 | 180,000,00 |
| Total NBK16A SPOT | | | | | | | | 2,345,400,000,000.00 | | 360,000,000 | 180,000,00 |
| Total For NBK16A | | | | | | | | 2,345,400,000,000.00 | | 360,000,000 | 180,000,00 |
| NBK17 On 22/04/2026 Spot Bond | | | 7.71500 | 109.85323 | 7.71500 | 109.78509 | | | 0.00 | 0 | 1,220,000,00 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| NBK19 On 01/06/2022 Spot Bond | | | 5.80000 | 108.36294 | 5.80000 | 108.31188 | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 7.05500 | 118.72311 | 7.05500 | 118.65529 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.82402 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21J On 21/07/2027 Spot Bond | | | 8.06500 | 115.85173 | 8.06500 | 115.77585 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22J On 19/11/2022 Spot Bond | | | 4.89500 | 107.46807 | 4.89500 | 107.42571 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23J On 19/11/2025 Spot Bond | | | 6.75000 | 115.15857 | 6.75000 | 115.09627 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24J On 19/11/2027 Spot Bond | | | 7.79000 | 115.92554 | 7.79000 | 115.85335 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.14647 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25J On 17/02/2023 Spot Bond | | | 5.38000 | 5.38000 | 5.38000 | 111.39532 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.07712 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26J On 10/05/2023 Spot Bond | | | 100.00000 | 29.21087 | 100.00000 | 29.01840 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.29308 | | | | 0.00 | 0 | 100,000,00 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| NBK27J On 10/05/2026 Spot Bond | | | 7.97500 | 113.22040 | 7.97500 | 113.14824 | | | | 0.00 | 0 | 1,700,00 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 1,700,00 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 1,700,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| NBK28/ On 02/08/2023 Spot Bond | | | 5.30000 | 112.68690 | 5.30000 | 112.63805 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29/ On 31/07/2026 Spot Bond | | | 7.13500 | 117.63578 | 7.13500 | 117.56746 | | | | 0.00 | 0 | 2,700,00 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 2,700,00 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 2,700,00 |
| NBK30/ On 20/02/2024 Spot Bond | | | 5.75500 | 112.07881 | 5.75500 | 112.02611 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31/ On 09/11/2023 Spot Bond | | | 5.43000 | 109.42696 | 5.43000 | 109.37918 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.52238 | | | | 0.00 | 320,000,000 | 160,000,00 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,00 |
| Total For NBK31B | | | | | | | | | | 0.00 | 320,000,000 | 160,000,00 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.96258 | | | | 0.00 | 154,000,000 | 77,000,00 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 154,000,000 | 77,000,00 |
| Total For NBK35B | | | | | | | | | | 0.00 | 154,000,000 | 77,000,00 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.20263 | | | | 0.00 | 0 | 250,000,00 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 100.48805 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 72.19248 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.41028 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.70937 | | | | 0.00 | 520,000,000 | 296,000,00 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 520,000,000 | 296,000,00 |
| Total For NBK42B | | | | | | | | | | 0.00 | 520,000,000 | 296,000,00 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.84321 | | | | 0.00 | 62,000,000 | 141,000,00 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 62,000,000 | 141,000,00 |

| 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 NBK43B | | | | | | | | | | 0.00 | 62,000,000 | 141,000,00 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.92725 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.04867 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.44369 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.20589 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.86893 | | | | 0.00 | 660,000,000 | 830,000,00 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 660,000,000 | 830,000,00 |
| Total For NBK49B | | | | | | | | | | 0.00 | 660,000,000 | 830,000,00 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.16976 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For NBK50B | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.34016 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.50802 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.53078 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 99.99982 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.38290 | | | | 0.00 | 0 | |
| Total NBK55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK55 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.25090 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.34385 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.64430 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.14809 | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total For NBKB59 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.39942 | | | | 0.00 | 0 | 60,000,00 |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 98.98089 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.48122 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 100.52024 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.93284 | | | | 0.00 | 0 | |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.11000 | 105.63953 | 9.11000 | 105.56284 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.92480 | | | | 0.00 | 0 | |
| Total NCLN84 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 NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.14500 | 105.10764 | 9.14500 | 105.03105 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.93284 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.94559 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.96167 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 101.76560 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.07027 | | | | 0.00 | 584,200,000 | 292,100,000 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 584,200,000 | 292,100,000 |
| Total For NGL01 | | | | | | | | | | 0.00 | 584,200,000 | 292,100,000 |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 101.48564 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 103.30354 | | | | 0.00 | 0 | 200,000,000 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.04864 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.43179 | | | | 0.00 | 0 | 500,000,000 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.61257 | | | | 0.00 | 200,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NGL05 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.47345 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.44249 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.33983 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 104.66761 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 104.20179 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 104.24366 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.85235 | | | | 0.00 | 0 | |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.60696 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 103.53234 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 102.06247 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 104.14195 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.33419 | | | | 0.00 | 160,000,000 | 80,000,00 |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,00 |
| Total For NHM007 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,00 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 102.13891 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.64401 | | | | 0.00 | 220,000,000 | 110,000,00 |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 110,000,00 |
| Total For NHM011 | | | | | | | | | | 0.00 | 220,000,000 | 110,000,00 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 102.13361 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.26117 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 101.28798 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.21912 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 102.78085 | | | | 0.00 | 0 | 2,000,000,00 |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 99.89323 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 99.92227 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.02000 | 5.02000 | 5.02000 | 211.70544 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 196.74034 | | | | 0.00 | 0 | |
| Total NI210 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 NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 2.87500 | 2.87500 | 2.87500 | 148.56729 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.44500 | 3.44500 | 3.44500 | 109.03862 | | | | 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 | | | 4.94500 | 4.94500 | 4.94500 | 107.04211 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 2.98000 | 2.98000 | 2.98000 | 148.02140 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 198.20071 | 3.45000 | 198.01515 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.37000 | 3.37000 | 3.37000 | 146.01415 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.29500 | 3.29500 | 3.29500 | 201.10355 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 3.44000 | 199.49453 | 3.44000 | 199.30823 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.06000 | 105.58237 | 5.06000 | 105.46958 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 102.40995 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.02888 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 98.11595 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 132.52009 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.86261 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.92910 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.21960 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 99.95702 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 99.84665 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.53916 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 121.92930 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 99.63509 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.95630 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.82496 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 141.97872 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.14772 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 141.77175 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 139.43679 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.06979 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 126.15023 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 97.66307 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 98.68048 | | | | 0.00 | 0 | |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 97.30610 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 98.71875 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.12716 | | | | 0.00 | 0 | |
| Total NN06 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 NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.56786 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 99.75883 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 108.25000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 106.61000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 110.05000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 07/07/2025 Spot Bond | | | | | 0.00000 | 108.78000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 21/09/2023 Spot Bond | | | | | 0.00000 | 108.21675 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 109.80700 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 18/11/2021 Spot Bond | | | | | 0.00000 | 100.00980 | | | | 0.00 | 0 | |
| Total NNF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF021 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.90444 | | | | 0.00 | 0 | |
| Total NNF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF022 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.47937 | | | | 0.00 | 0 | |
| Total NNF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF023 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 17/02/2026 Spot Bond | | | | | 0.00000 | 90.75031 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF025 On 19/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total NNF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF026 | | | | | | | | | | 0.00 | 0 | |
| NNF026 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.91041 | | | | 0.00 | 0 | |
| Total NNF027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF027 | | | | | | | | | | 0.00 | 0 | |
| NNF027 On 09/07/2021 Spot Bond | | | | | 0.00000 | 101.27262 | | | | 0.00 | 0 | |
| Total NNF028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF028 | | | | | | | | | | 0.00 | 0 | |
| NNF028 On 19/04/2022 Spot Bond | | | | | 0.00000 | 96.66147 | | | | 0.00 | 0 | |
| Total NNF029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF029 | | | | | | | | | | 0.00 | 0 | |
| NNF029 On 01/08/2022 Spot Bond | | | | | 0.00000 | 109.80700 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 20/07/2021 Spot Bond | | | | | 0.00000 | 100.40657 | | | | 0.00 | 0 | |
| Total NNF030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF030 | | | | | | | | | | 0.00 | 0 | |
| NNF030 On 19/04/2022 Spot Bond | | | | | 0.00000 | 96.64584 | | | | 0.00 | 0 | |
| Total NNF031 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF031 | | | | | | | | | | 0.00 | 0 | |
| NNF031 On 06/08/2021 Spot Bond | | | | | 0.00000 | 100.19748 | | | | 0.00 | 0 | |
| Total NNF032 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF032 | | | | | | | | | | 0.00 | 0 | |
| NNF032 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.05120 | | | | 0.00 | 0 | |
| Total NNF033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF033 | | | | | | | | | | 0.00 | 0 | |
| NNF033 On 19/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,000,000.00 |
| Total NNF034 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000.00 |
| Total For NNF034 | | | | | | | | | | 0.00 | 0 | 3,000,000.00 |
| NNF034 On 05/08/2024 Spot Bond | | | | | 0.00000 | 129.24708 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 107.13235 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 131.13912 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 84.35828 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 99.95768 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.95768 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 99.95748 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.96529 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.60909 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.95447 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 99.95639 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.96159 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 112.64846 | | | | 0.00 | 0 | |
| Total NQ1C17 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 NQ1C17 | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.96036 | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | |
| NRA02: On 31/10/2022 Spot Bond | | | 6.47500 | 108.58078 | 6.47500 | 108.52438 | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | |
| NRA02: On 31/05/2023 Spot Bond | | | 2.57000 | 195.84527 | 2.57000 | 195.67590 | | | 0.00 | 0 | 20,000,00 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 20,000,00 |
| NRA02: On 30/11/2028 Spot Bond | | | 9.41500 | 114.80513 | 9.41500 | 114.71811 | | | 0.00 | 0 | |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 12.25774 | 100.00000 | 12.17608 | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.33654 | | | 0.00 | 0 | 1,380,000,00 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 1,380,000,00 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 1,380,000,00 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.08505 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.20828 | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.75562 | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.97230 | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.98561 | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.98176 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|---------------------|----------------------|
| Total NTC29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC29 | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 101.09380 | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 101.44016 | | | 0.00 | 0 | 19,000,000,00 |
| Total NTC32 SPOT | | | | | | | | | 0.00 | 0 | 19,000,000,00 |
| Total For NTC32 | | | | | | | | | 0.00 | 0 | 19,000,000,00 |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 100.94332 | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.61310 | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.64500 | 105.53265 | 5.64500 | 105.48477 | | 1,129,000,000,000.00 | 200,000,000 | 100,000,00 | |
| Total OML06 SPOT | | | | | | | | 1,129,000,000,000.00 | 200,000,000 | 100,000,00 | |
| Total For OML06 | | | | | | | | 1,129,000,000,000.00 | 200,000,000 | 100,000,00 | |
| OML07 On 19/03/2025 Spot Bond | | | 7.32500 | 113.85156 | 7.32500 | 113.78481 | | 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 | | | 5.83500 | 108.37074 | 5.83500 | 108.31994 | | 0.00 | 0 | 1,119,500,00 | |
| Total OML09 SPOT | | | | | | | | 0.00 | 0 | 1,119,500,00 | |
| Total For OML09 | | | | | | | | 0.00 | 0 | 1,119,500,00 | |
| OML10 On 14/09/2025 Spot Bond | | | 7.65000 | 115.52698 | 7.65000 | 115.45629 | | 0.00 | 0 | 850,000,00 | |
| Total OML10 SPOT | | | | | | | | 0.00 | 0 | 850,000,00 | |
| Total For OML10 | | | | | | | | 0.00 | 0 | 850,000,00 | |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.02062 | | 0.00 | 0 | | |
| Total OML11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For OML11 | | | | | | | | 0.00 | 0 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.41395 | | 0.00 | 100,000,000 | 50,000,00 | |
| Total OML12 SPOT | | | | | | | | 0.00 | 100,000,000 | 50,000,00 | |
| Total For OML12 | | | | | | | | 0.00 | 100,000,000 | 50,000,00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|-------------------|
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 101.28150 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.37421 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 100.23374 | | | | 0.00 | 0 | |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 100.24162 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 99.90034 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.63197 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 99.90412 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For PMM55 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.01377 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.01557 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.01583 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.01608 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.41000 | 118.33867 | 7.36500 | 118.48813 | | | 744,509,783,061,000.00 | 2,934,481,752,100 | 1,056,816,618,400 | |
| Total R186 SPOT | | | | | | | | | 14,509,783,061,000.00 | 934,481,752,100 | 1,056,816,618,400 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R186 | | | | | | | | | 14,509,783,061,000.00 | 934,481,752,100 | 056,816,618,40 |
| R197 On 07/12/2023 Spot Bond | | | 1.30000 | 324.63982 | 1.37000 | 323.85951 | | | 18,303,637,300,000.00 | 14,079,721,000 | 133,534,000,00 |
| Total R197 SPOT | | | | | | | | | 18,303,637,300,000.00 | 14,079,721,000 | 133,534,000,00 |
| Total For R197 | | | | | | | | | 18,303,637,300,000.00 | 14,079,721,000 | 133,534,000,00 |
| R202 On 07/12/2033 Spot Bond | | | 3.95000 | 235.21815 | 4.02000 | 233.37334 | | | 47,494,506,120,000.00 | 12,023,925,600 | 235,627,778,70 |
| Total R202 SPOT | | | | | | | | | 17,494,506,120,000.00 | 12,023,925,600 | 235,627,778,70 |
| Total For R202 | | | | | | | | | 17,494,506,120,000.00 | 12,023,925,600 | 235,627,778,70 |
| R2023 On 28/02/2023 Spot Bond | | | 4.88500 | 106.57800 | 4.80500 | 106.67524 | | | 973,878,664,279,500.00 | 199,361,036,700 | 648,776,514,70 |
| Total R2023 SPOT | | | | | | | | | 3,878,664,279,500.00 | 199,361,036,700 | 648,776,514,70 |
| Total For R2023 | | | | | | | | | 3,878,664,279,500.00 | 199,361,036,700 | 648,776,514,70 |
| R2030 On 31/01/2030 Spot Bond | | | 9.06000 | 96.19481 | 9.06000 | 96.12420 | | | 631,311,139,996,000.00 | 1,283,809,176,600 | 2,044,321,590,60 |
| Total R2030 SPOT | | | | | | | | | 31,311,139,996,000.00 | 283,809,176,600 | 044,321,590,60 |
| Total For R2030 | | | | | | | | | 31,311,139,996,000.00 | 283,809,176,600 | 044,321,590,60 |
| R2032 On 31/03/2032 Spot Bond | | | 9.86000 | 90.61348 | 9.86000 | 90.54202 | | | 442,133,544,380,000.00 | 1,667,559,183,000 | 1,168,429,093,80 |
| Total R2032 SPOT | | | | | | | | | 12,133,544,380,000.00 | 667,559,183,000 | 168,429,093,80 |
| Total For R2032 | | | | | | | | | 12,133,544,380,000.00 | 667,559,183,000 | 168,429,093,80 |
| R2035 On 28/02/2035 Spot Bond | | | 10.48000 | 90.45919 | 10.48000 | 90.38390 | | | 433,088,916,312,000.00 | 804,684,056,900 | 1,626,047,784,40 |
| Total R2035 SPOT | | | | | | | | | 3,088,916,312,000.00 | 804,684,056,900 | 626,047,784,40 |
| Total For R2035 | | | | | | | | | 3,088,916,312,000.00 | 804,684,056,900 | 626,047,784,40 |
| R2037 On 31/01/2037 Spot Bond | | | 10.66000 | 86.33763 | 10.66000 | 86.26335 | | | 142,622,040,998,000.00 | 482,422,330,300 | 1,093,851,648,60 |
| Total R2037 SPOT | | | | | | | | | 12,622,040,998,000.00 | 482,422,330,300 | 093,851,648,60 |
| Total For R2037 | | | | | | | | | 12,622,040,998,000.00 | 482,422,330,300 | 093,851,648,60 |
| R2040 On 31/01/2040 Spot Bond | | | 10.83500 | 88.20301 | 10.83500 | 88.12592 | | | 612,313,300,000,000.00 | 517,980,000,000 | 1,117,536,349,20 |
| Total R2040 SPOT | | | | | | | | | 12,313,300,000,000.00 | 517,980,000,000 | 117,536,349,20 |
| Total For R2040 | | | | | | | | | 12,313,300,000,000.00 | 517,980,000,000 | 117,536,349,20 |
| R2044 On 31/01/2044 Spot Bond | | | 10.89500 | 84.78998 | 10.89500 | 84.71547 | | | 624,553,450,000,000.00 | 149,110,000,000 | 1,560,210,450,00 |
| Total R2044 SPOT | | | | | | | | | 24,553,450,000,000.00 | 149,110,000,000 | 560,210,450,00 |
| Total For R2044 | | | | | | | | | 24,553,450,000,000.00 | 149,110,000,000 | 560,210,450,00 |
| R2048 On 28/02/2048 Spot Bond | | | 10.81000 | 84.07391 | 10.81000 | 84.00178 | | | 783,113,475,000,000.00 | 1,460,047,500,000 | 1,153,320,914,40 |
| Total R2048 SPOT | | | | | | | | | 33,113,475,000,000.00 | 460,047,500,000 | 153,320,914,40 |
| Total For R2048 | | | | | | | | | 33,113,475,000,000.00 | 460,047,500,000 | 153,320,914,40 |
| R209 On 31/03/2036 Spot Bond | | | 10.36500 | 70.05542 | 10.39000 | 69.85331 | | | 187,776,864,050,000.00 | 114,594,970,000 | 549,047,525,00 |
| Total R209 SPOT | | | | | | | | | 37,776,864,050,000.00 | 114,594,970,000 | 549,047,525,00 |
| Total For R209 | | | | | | | | | 37,776,864,050,000.00 | 114,594,970,000 | 549,047,525,00 |
| R210 On 31/03/2028 Spot Bond | | | 2.87500 | 206.59199 | 2.94000 | 205.57719 | | | 7,127,521,750,000.00 | 2,479,138,000 | 59,642,866,50 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|-----------------------|
| Total R210 SPOT | | | | | | | | | 7,127,521,750,000.00 | 2,479,138,000 | 59,642,866,50 |
| Total For R210 | | | | | | | | | 7,127,521,750,000.00 | 2,479,138,000 | 59,642,866,50 |
| R212 On 31/01/2022 Spot Bond | | | 0.56000 | 172.84728 | 0.57000 | 172.71427 | | | 54,880,000,000,000.00 | 98,000,000,000 | 225,953,200,00 |
| Total R212 SPOT | | | | | | | | | 54,880,000,000,000.00 | 98,000,000,000 | 225,953,200,00 |
| Total For R212 | | | | | | | | | 54,880,000,000,000.00 | 98,000,000,000 | 225,953,200,00 |
| R213 On 28/02/2031 Spot Bond | | | 9.49000 | 85.96495 | 9.48000 | 85.95626 | | | 136,070,563,000,000.00 | 541,208,700,000 | 894,174,446,30 |
| Total R213 SPOT | | | | | | | | | 136,070,563,000,000.00 | 541,208,700,000 | 894,174,446,30 |
| Total For R213 | | | | | | | | | 136,070,563,000,000.00 | 541,208,700,000 | 894,174,446,30 |
| R214 On 28/02/2041 Spot Bond | | | 10.79500 | 66.67143 | 10.79500 | 66.61431 | | | 560,414,769,555,000.00 | 329,820,729,000 | 476,672,047,50 |
| Total R214 SPOT | | | | | | | | | 560,414,769,555,000.00 | 329,820,729,000 | 476,672,047,50 |
| Total For R214 | | | | | | | | | 560,414,769,555,000.00 | 329,820,729,000 | 476,672,047,50 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.04912 | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.21031 | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.71737 | | | 0.00 | 284,000,000 | 142,000,00 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 284,000,000 | 142,000,00 |
| Total For RDFB11 | | | | | | | | | 0.00 | 284,000,000 | 142,000,00 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.09726 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.04875 | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.33386 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.50222 | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 97.99342 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| RDFB1: On 11/02/2026 Spot Bond | | | | | 0.00000 | 96.80118 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.09088 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.86052 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.90069 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.78844 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For RDFB22 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| RDFB2: On 22/08/2022 Spot Bond | | | | | 0.00000 | 98.94208 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 22/08/2024 Spot Bond | | | | | 0.00000 | 97.78921 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2: On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.06132 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5: On 11/06/2021 Spot Bond | | | | | 0.00000 | 101.08854 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED13: On 13/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,500,000,000 |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| RED14: On 17/09/2021 Spot Bond | | | | | 0.00000 | 101.02122 | | | | 0.00 | 0 | |
| Total RED143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED143 | | | | | | | | | | 0.00 | 0 | |
| RED15: On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.22951 | | | | 0.00 | 0 | |
| Total RED151 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 RED151 | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2021 Spot Bond | | | | | 0.00000 | 101.85886 | | | 0.00 | 0 | |
| Total RED161 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED161 | | | | | | | | | 0.00 | 0 | |
| RED40: On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.55813 | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.82910 | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 102.57583 | | | 0.00 | 224,285,906 | 112,142,95 |
| Total RED601 SPOT | | | | | | | | | 0.00 | 224,285,906 | 112,142,95 |
| Total For RED601 | | | | | | | | | 0.00 | 224,285,906 | 112,142,95 |
| RED60: On 09/03/2022 Spot Bond | | | | | 0.00000 | 103.69718 | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.89849 | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.01496 | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | 0.00 | 0 | |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.16878 | | | 0.00 | 0 | 50,000,00 |
| Total RES35 SPOT | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For RES35 | | | | | | | | | 0.00 | 0 | 50,000,00 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.56963 | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.90639 | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.50741 | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.46895 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 100.21341 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RMB106 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMB106 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.45500 | 111.37435 | 6.45500 | 111.31605 | | | 635,172,000,000.00 | | 98,400,000 | 32,800,000 |
| Total RW23 SPOT | | | | | | | | | 635,172,000,000.00 | | 98,400,000 | 32,800,000 |
| Total For RW23 | | | | | | | | | 635,172,000,000.00 | | 98,400,000 | 32,800,000 |
| RW28 On 10/12/2028 Spot Bond | | | 11.35000 | 99.12826 | 11.35000 | 99.03811 | | | 0.00 | | 0 | 800,000 |
| Total RW28 SPOT | | | | | | | | | 0.00 | | 0 | 800,000 |
| Total For RW28 | | | | | | | | | 0.00 | | 0 | 800,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 4.96500 | 106.29969 | 4.96500 | 106.25648 | | | 0.00 | | 0 | |
| Total SBK23 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBK23 | | | | | | | | | 0.00 | | 0 | |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.30011 | | | 0.00 | | 0 | |
| Total SBN01 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBN01 | | | | | | | | | 0.00 | | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.01917 | | | 0.00 | | 0 | |
| Total SBS18 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBS18 | | | | | | | | | 0.00 | | 0 | |
| SBS19 On 23/06/2021 Spot Bond | | | 4.59500 | 104.69460 | 4.59500 | 104.65522 | | | 0.00 | | 0 | |
| Total SBS19 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBS19 | | | | | | | | | 0.00 | | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 7.11000 | 112.38345 | 7.11000 | 112.31946 | | | 35,550,000,000.00 | | 5,000,000 | 5,000,000 |
| Total SBS20 SPOT | | | | | | | | | 35,550,000,000.00 | | 5,000,000 | 5,000,000 |
| Total For SBS20 | | | | | | | | | 35,550,000,000.00 | | 5,000,000 | 5,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.07611 | | | 0.00 | | 0 | |
| Total SBS21 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SBS21 | | | | | | | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| SBS27 On 20/02/2024 Spot Bond | | | 5.92000 | 113.10085 | 5.92000 | 113.04618 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 7.21000 | 104.07465 | 7.21000 | 104.01358 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 7.63000 | 114.66528 | 7.63000 | 114.59454 | | | 45,780,000,000.00 | | 6,000,000 | 6,000,00 |
| Total SBS31 SPOT | | | | | | | | | 45,780,000,000.00 | | 6,000,000 | 6,000,00 |
| Total For SBS31 | | | | | | | | | 45,780,000,000.00 | | 6,000,000 | 6,000,00 |
| SBS34 On 19/09/2024 Spot Bond | | | 6.17000 | 113.43292 | 6.17000 | 113.37674 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 6.40500 | 111.55601 | 6.40500 | 111.49774 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 8.67000 | 109.31520 | 8.67000 | 109.23834 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.63500 | 102.01989 | 4.63500 | 101.98190 | | | 100,116,000,000.00 | | 21,600,000 | 5,800,00 |
| Total SBS4 SPOT | | | | | | | | | 100,116,000,000.00 | | 21,600,000 | 5,800,00 |
| Total For SBS4 | | | | | | | | | 100,116,000,000.00 | | 21,600,000 | 5,800,00 |
| SBS41 On 12/11/2022 Spot Bond | | | 5.29000 | 106.86041 | 5.29000 | 106.81493 | | | 2,221,800,000,000.00 | | 420,000,000 | 210,000,00 |
| Total SBS41 SPOT | | | | | | | | | 2,221,800,000,000.00 | | 420,000,000 | 210,000,00 |
| Total For SBS41 | | | | | | | | | 2,221,800,000,000.00 | | 420,000,000 | 210,000,00 |
| SBS42 On 12/11/2025 Spot Bond | | | 6.81000 | 114.88333 | 6.81000 | 114.82063 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.78000 | 115.56960 | 7.78000 | 115.49770 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 5.31000 | 111.57894 | 5.31000 | 111.53049 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.40245 | | | | 0.00 | 0 | |
| Total SBS47 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 SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.80759 | | | | 0.00 | 240,000,000 | 120,000,00 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,00 |
| Total For SBS49 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,00 |
| SBS50 On 31/01/2022 Spot Bond | | | 4.59500 | 106.19281 | 4.59500 | 106.15284 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.80000 | 5.80000 | 5.80000 | 112.74430 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.95119 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.32801 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.80078 | | | | 0.00 | 0 | |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | |
| SBS56 On 12/06/2022 Spot Bond | | | 4.91500 | 108.09168 | 4.91500 | 108.04844 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.71946 | | | | 0.00 | 220,000,000 | 330,000,00 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 330,000,00 |
| Total For SBS57 | | | | | | | | | | 0.00 | 220,000,000 | 330,000,00 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 104.07383 | | | | 0.00 | 0 | 330,000,00 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 330,000,00 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 330,000,00 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.04040 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.89471 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.90841 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.42328 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.69860 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.09464 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBS66 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.78709 | | | | 0.00 | 200,000,000 | 300,000,000 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 300,000,000 |
| Total For SBS67 | | | | | | | | | | 0.00 | 200,000,000 | 300,000,000 |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.26798 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.18834 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 1.79000 | 320.94068 | 1.79000 | 320.68351 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.97000 | 4.97000 | 4.97000 | 212.72912 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.87245 | | | | 0.00 | 0 | |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.23582 | | | | 0.00 | 0 | |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.22109 | | | | 0.00 | 1,201,800,000 | 1,201,800,000 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 1,201,800,000 | 1,201,800,000 |
| Total For SBT103 | | | | | | | | | | 0.00 | 1,201,800,000 | 1,201,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 104.66539 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT105 On 31/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT105 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.59615 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.43026 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.90500 | 107.68836 | 6.90500 | 112.81304 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.59353 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For SBT204 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.85601 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 105.92772 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.07650 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.98635 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.75773 | | | | 0.00 | 0 | |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.22539 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For SLI4 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.06290 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.06043 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.23615 | | | | 0.00 | 302,000,000 | 151,000,000 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 302,000,000 | 151,000,000 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 302,000,000 | 151,000,000 |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.06260 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For SLRA6 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.06561 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.06638 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.06102 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.06639 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.07555 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.07287 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.46590 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.06855 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.60500 | 110.35020 | 6.60500 | 110.29144 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.54203 | | | | 0.00 | 720,000,000 | 360,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 720,000,000 | 360,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 720,000,000 | 360,000,000 |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 99.85363 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.03112 | | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.06086 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.50727 | | | | 0.00 | 506,800,000 | 253,400,000 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 506,800,000 | 253,400,000 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 506,800,000 | 253,400,000 |
| SPDA13 On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | 1,110,000,000 |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | 1,110,000,000 |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | 1,110,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG004 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.87960 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG005 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.00464 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SPG001 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.98276 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG007 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.22367 | | | | 0.00 | 0 | 200,000,00 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| SPG008 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.73913 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG009 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.61972 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG010 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.26185 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPGC02 On 01/12/2021 Spot Bond | | | | | 0.00000 | 101.06325 | | | | 0.00 | 0 | |
| Total SPGC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC02 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.57626 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN011 On 31/01/2025 Spot Bond | | | 3.53500 | 3.53500 | 3.53500 | 145.17450 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN017 On 21/12/2026 Spot Bond | | | 7.34000 | 118.68130 | 7.34000 | 118.61081 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN021 On 28/02/2031 Spot Bond | | | 8.97000 | 88.95528 | 8.97000 | 88.89166 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN029 On 07/12/2023 Spot Bond | | | | | 0.00000 | 98.20342 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN037 On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.37565 | | | | 0.00 | 0 | |
| Total SSN037 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 SSN037 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.57997 | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 6.20500 | 108.93975 | 6.20500 | 108.88520 | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 4.89500 | 107.84840 | 4.89500 | 107.73463 | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.79326 | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.34757 | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.17584 | | | 0.00 | 0 | 2,500,000,00 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SSN05 On 08/12/2023 Spot Bond | | | 2.40000 | 2.40000 | 2.40000 | 316.14064 | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.38443 | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.27423 | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | 0.00 | 0 | |
| SSN05 On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | 0.00 | 0 | |
| SSN06 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.58952 | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/03/2028 Spot Bond | | | 4.16000 | 4.16000 | 4.16000 | 190.65936 | | 181,376,000,000.00 | | 43,600,000 | 43,600,00 |

| 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 SSN061 SPOT | | | | | | | | | | 181,376,000,000.00 | 43,600,000 | 43,600,000 |
| Total For SSN061 | | | | | | | | | | 181,376,000,000.00 | 43,600,000 | 43,600,000 |
| SSN061 On 31/01/2025 Spot Bond | | | 2.92000 | 2.92000 | 2.92000 | 148.33305 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN062 On 31/01/2038 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 104.99654 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN063 On 31/03/2029 Spot Bond | | | 3.99000 | 3.99000 | 3.99000 | 104.87344 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2028 Spot Bond | | | 4.12000 | 4.12000 | 4.12000 | 191.12848 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN065 On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.89892 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.90100 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN069 On 28/02/2022 Spot Bond | | | | | 0.00000 | 99.90605 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.03939 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.01379 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN074 On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN075 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.98127 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.59344 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 99.44000 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 99.91111 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.15566 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.25013 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 4.89500 | 4.89500 | 4.89500 | 214.27599 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.70598 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.57676 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/05/2025 Spot Bond | | | | | 0.00000 | 101.05883 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.37521 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.16192 | | | | 0.00 | 0 | |
| Total SSN099 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 SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/01/2030 Spot Bond | | | 9.72500 | 92.51050 | 9.72500 | 92.43773 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 28/11/2021 Spot Bond | | | | | 0.00000 | 101.04581 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.11277 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.98255 | | | | 0.00 | 0 | |
| Total SSN103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN103 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/03/2028 Spot Bond | | | 4.16500 | 92.37102 | 4.16500 | 190.60080 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 07/12/2033 Spot Bond | | | 5.07500 | 87.82798 | 5.07500 | 210.58634 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.23319 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.15680 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.01122 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.49145 | | | | 0.00 | 0 | |
| Total SSN112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN112 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 10/08/2021 Spot Bond | | | | | 0.00000 | 100.18198 | | | | 0.00 | 0 | |
| Total SSN113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN113 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.64041 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|------------------------------|-----------------------|----------------------|
| Total SSN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN114 | | | | | | | | | | 0.00 | 0 | |
| SSN114 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.42341 | | | | 0.00 | 0 | |
| Total SSN115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN115 | | | | | | | | | | 0.00 | 0 | |
| SSN115 On 19/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 50,000,000.00 |
| Total SSN116 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| Total For SSN116 | | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| SSN116 On 19/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | 50,000,000.00 |
| Total SSN117 SPOT | | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 50,000,000.00 |
| Total For SSN117 | | | | | | | | | | 10,000,000,000,000.00 | 50,000,000,000 | 50,000,000.00 |
| SZ25 On 30/09/2025 Spot Bond | | | 7.93500 | 105.16570 | 7.93500 | 105.09864 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 3.92500 | 102.57845 | 3.92500 | 102.54599 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.92529 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total T16OM3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM3 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | 400,000.00 |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | 400,000.00 |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | 400,000.00 |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99973 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 101.45065 | 7.21000 | 101.37882 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.35894 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.46432 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS148 On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.97311 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS149 On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.28766 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.64711 | | | | 0.00 | 0 | |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.27559 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS155 On 03/09/2021 Spot Bond | | | | | 0.00000 | 101.13152 | | | | 0.00 | 1,980,000,000 | 990,000,000 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 1,980,000,000 | 990,000,000 |
| Total For TFS155 | | | | | | | | | | 0.00 | 1,980,000,000 | 990,000,000 |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.69350 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.68112 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS158 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.96766 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS159 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.31861 | | | | 0.00 | 0 | |
| Total TFS159 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 TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.20027 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 99.51318 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.62795 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.01419 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.27084 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.47533 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A4 On 21/11/2021 Spot Bond | | | 3.92500 | 103.04340 | 3.92500 | 103.01080 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A7 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.32837 | | | | 0.00 | 306,600,000 | 153,300,000 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 306,600,000 | 153,300,000 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 306,600,000 | 153,300,000 |
| TH14A8 On 21/11/2021 Spot Bond | | | 3.92500 | 102.67654 | 3.92500 | 102.64405 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99979 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.09905 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99983 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.24736 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.29724 | | | | 0.00 | 194,000,000 | 97,000,000 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 194,000,000 | 97,000,000 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 194,000,000 | 97,000,000 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.99931 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.63354 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.49101 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.98990 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 100.00000 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.90392 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.28669 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.35881 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.42891 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.04880 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.34942 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.99975 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A On 21/08/2022 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.88252 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 102.13563 | 8.49000 | 102.06527 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.22936 | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total For TH16A4 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99993 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 99.99994 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99993 | | | | 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 | 101.40591 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|------------|
| Total TH16C2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99988 | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99974 | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99966 | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.99971 | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99964 | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99957 | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.99915 | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | 0.00 | 0 | |
| TH17O On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total TH17O1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH17O1 | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.93480 | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.94500 | 105.71742 | 5.94500 | 105.66695 | | 5,945,000,000,000.00 | 1,000,000,000 | 3,890,254,100 | |
| Total TL24 SPOT | | | | | | | | 5,945,000,000,000.00 | 1,000,000,000 | 3,890,254,100 | |
| Total For TL24 | | | | | | | | 5,945,000,000,000.00 | 1,000,000,000 | 3,890,254,100 | |
| TL25 On 04/09/2024 Spot Bond | | | 7.00500 | 109.48792 | 7.00500 | 109.42649 | | 2,661,900,000,000.00 | 380,000,000 | 190,000,000 | |
| Total TL25 SPOT | | | | | | | | 2,661,900,000,000.00 | 380,000,000 | 190,000,000 | |
| Total For TL25 | | | | | | | | 2,661,900,000,000.00 | 380,000,000 | 190,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|----------------------|------------|
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.72376 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.73108 | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 7.81500 | 105.61219 | 7.81500 | 105.54585 | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.04256 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.90601 | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.27113 | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.16423 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.78500 | 109.44825 | 6.78500 | 109.38874 | | 717,174,500,000.00 | 105,700,000 | 1,250,000,00 | |
| Total TN23 SPOT | | | | | | | | 717,174,500,000.00 | 105,700,000 | 1,250,000,00 | |
| Total For TN23 | | | | | | | | 717,174,500,000.00 | 105,700,000 | 1,250,000,00 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 23.45878 | 100.00000 | 23.30422 | | 0.00 | 0 | | |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TN23/R2023 | | | | | | | | 0.00 | 0 | | |
| TN25 On 19/08/2025 Spot Bond | | | 8.41500 | 106.24571 | 8.41500 | 106.17315 | | 328,185,000,000.00 | 39,000,000 | 9,150,000,00 | |
| Total TN25 SPOT | | | | | | | | 328,185,000,000.00 | 39,000,000 | 9,150,000,00 | |
| Total For TN25 | | | | | | | | 328,185,000,000.00 | 39,000,000 | 9,150,000,00 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 14.63255 | 100.00000 | 14.53453 | | 0.00 | 0 | | |
| Total TN25/R186 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For TN25/R186 | | | | | | | | 0.00 | 0 | | |
| TN27 On 14/11/2027 Spot Bond | | | 9.09500 | 99.29837 | 9.09500 | 99.22639 | | 0.00 | 0 | 13,410,300,00 | |
| Total TN27 SPOT | | | | | | | | 0.00 | 0 | 13,410,300,00 | |

| 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 TN27 | | | | | | | | | | 0.00 | 0 | 13,410,300,00 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.57683 | 100.00000 | 9.51371 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.67000 | 100.27365 | 10.67000 | 100.18825 | | | | 0.00 | 0 | 1,205,000,00 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 1,205,000,00 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 1,205,000,00 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 117.54564 | 8.00000 | 117.47008 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.13500 | 91.04334 | 12.13500 | 90.95547 | | | | 0.00 | 0 | 8,020,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 8,020,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 8,020,000,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.29574 | 10.75000 | 101.20885 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.03658 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 5.91500 | 104.57469 | 5.91500 | 104.52500 | | 501,300,118,410.00 | | | 84,750,654 | 42,375,32 |
| Total TRA3A4 SPOT | | | | | | | | 501,300,118,410.00 | | | 84,750,654 | 42,375,32 |
| Total For TRA3A4 | | | | | | | | 501,300,118,410.00 | | | 84,750,654 | 42,375,32 |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.09328 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.13183 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.18136 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.54797 | | | | 0.00 | 125,553,512 | 62,776,75 |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 125,553,512 | 62,776,75 |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 125,553,512 | 62,776,75 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.57669 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 6.20500 | 108.89511 | 6.20500 | 108.84059 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.54797 | | | | 0.00 | 267,949,564 | 133,974,78 |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 267,949,564 | 133,974,78 |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 267,949,564 | 133,974,78 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.57669 | | | | 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 | 100.88007 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 97.87278 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.52050 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 21/07/2021 Spot Bond | | | | | 0.00000 | 99.21287 | | | | 0.00 | 0 | |
| Total TSP248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP248 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 22/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSP249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP249 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 06/09/2021 Spot Bond | | | | | 0.00000 | 98.61354 | | | | 0.00 | 0 | |
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 16/09/2021 Spot Bond | | | | | 0.00000 | 98.68695 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.94682 | | | | 0.00 | 0 | |
| Total TSP254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP254 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TSP255 On 29/11/2021 Spot Bond | | | | | 0.00000 | 97.82287 | | | | 0.00 | 0 | |
| Total TSP255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP255 | | | | | | | | | | 0.00 | 0 | |
| TSP256 On 14/02/2022 Spot Bond | | | | | 0.00000 | 96.52889 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TSP257 On 11/03/2022 Spot Bond | | | | | 0.00000 | 96.01218 | | | | 0.00 | 0 | |
| Total TSP257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP257 | | | | | | | | | | 0.00 | 0 | |
| TSP258 On 16/03/2022 Spot Bond | | | | | 0.00000 | 95.87631 | | | | 0.00 | 0 | |
| Total TSP258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP258 | | | | | | | | | | 0.00 | 0 | |
| TSP259 On 11/05/2022 Spot Bond | | | | | 0.00000 | 95.28860 | | | | 0.00 | 0 | |
| Total TSP259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP259 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.34557 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.44638 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.26600 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF02 On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.45564 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC366 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.17796 | | | | 0.00 | 0 | |
| Total TWC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC366 | | | | | | | | | | 0.00 | 0 | |
| TWC367 On 10/06/2021 Spot Bond | | | | | 0.00000 | 101.17796 | | | | 0.00 | 0 | |
| Total TWC367 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC367 | | | | | | | | | | 0.00 | 0 | |
| TWC368 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.98349 | | | | 0.00 | 0 | |
| Total TWC368 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 TWC368 | | | | | | | | | 0.00 | 0 | |
| TWC36 On 08/07/2021 Spot Bond | | | | | 0.00000 | 100.45021 | | | 0.00 | 0 | |
| Total TWC369 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC369 | | | | | | | | | 0.00 | 0 | |
| TWC37 On 15/07/2021 Spot Bond | | | | | 0.00000 | 103.49956 | | | 0.00 | 0 | |
| Total TWC370 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC370 | | | | | | | | | 0.00 | 0 | |
| TWC37 On 21/07/2021 Spot Bond | | | | | 0.00000 | 107.37918 | | | 0.00 | 0 | |
| Total TWC371 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC371 | | | | | | | | | 0.00 | 0 | |
| TWC37 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.16442 | | | 0.00 | 0 | |
| Total TWC372 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC372 | | | | | | | | | 0.00 | 0 | |
| TWC37 On 06/08/2021 Spot Bond | | | | | 0.00000 | 100.93482 | | | 0.00 | 0 | |
| Total TWC373 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC373 | | | | | | | | | 0.00 | 0 | |
| TWC37 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.78625 | | | 0.00 | 0 | |
| Total TWC374 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TWC374 | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.51500 | 109.08682 | 9.51500 | 109.00418 | | | 0.00 | 0 | 4,300,00 |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 4,300,00 |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 4,300,00 |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.05830 | | | 0.00 | 118,605,426 | 159,302,71 |
| Total UU1A01 SPOT | | | | | | | | | 0.00 | 118,605,426 | 159,302,71 |
| Total For UU1A01 | | | | | | | | | 0.00 | 118,605,426 | 159,302,71 |
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.06537 | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.06862 | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.08269 | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.62272 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|-----------------------|
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.43569 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.01239 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 99.95675 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For VKE14 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.09805 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.10177 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.88131 | | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.96418 | | | | 0.00 | 123,600,000 | 41,200,00 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 123,600,000 | 41,200,00 |
| Total For WHL03 | | | | | | | | | | 0.00 | 123,600,000 | 41,200,00 |
| WSP5 On 28/05/2021 Spot Bond | | | 4.63000 | 99.94929 | 4.63000 | 99.91129 | | | | 0.00 | 0 | |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | |
| WSP5/I On 28/05/2021 Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | | 0.00 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.04e+017 | 997,467,736,200 | 498,897,924,15 |
| Total for SPOT : | | | | | | | | | | 1.04e+017 | 997,467,736,200 | 498,897,924,15 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Inter |
|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------|------------------|----------------|
| Total Futures | | | | | | | | | 1.04e+017 | 997,467,739,050 | 498,898,956,84 |
| Total Options | | | | | | | | | 0.00 | 0 | 108,55 |
| Grand Total: | | | | | | | | | 1.04e+017 | 997,467,739,050 | 498,899,065,40 |