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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2021

| 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 | 04/02/2021 | Bond Future | | | 11.47542 | 76.88459 | 11.40734 | 77.24748 | | | 0.00 | 0 | 35 |
| ES33 | On | 06/05/2021 | Bond Future | | | 11.73225 | 73.89472 | 11.66124 | 74.26149 | | | 0.00 | 0 | |
| ES33 | On | 05/08/2021 | Bond Future | | | 11.99552 | 74.70169 | 11.92137 | 75.07267 | | | 0.00 | 0 | |
| ES33 | On | 04/11/2021 | Bond Future | | | 12.26837 | 71.73108 | 12.19098 | 72.10609 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 04/02/2021 | Bond Future | | | 11.97022 | 75.94179 | 11.92221 | 76.22711 | | | 0.00 | 0 | 4,71 |
| ES42 | On | 06/05/2021 | Bond Future | | | 12.21931 | 72.45854 | 12.16905 | 72.74701 | | | 0.00 | 0 | |
| ES42 | On | 05/08/2021 | Bond Future | | | 12.46847 | 73.25038 | 12.41589 | 73.54217 | | | 0.00 | 0 | |
| ES42 | On | 04/11/2021 | Bond Future | | | 12.72838 | 69.78106 | 12.67332 | 70.07607 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,71 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,71 |
| I2025 | On | 04/02/2021 | Bond Future | | | 147.33495 | 147.33495 | 146.81116 | 146.81116 | | | 0.00 | 0 | 7,20 |
| I2025 | On | 06/05/2021 | Bond Future | | | 148.87380 | 148.87380 | 148.34492 | 148.34492 | | | 0.00 | 0 | |
| I2025 | On | 05/08/2021 | Bond Future | | | 149.00414 | 149.00414 | 148.46973 | 148.46973 | | | 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 | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| I2025 | On | 04/11/2021 | Bond Future | | | 150.64187 | 150.64187 | 150.10172 | 150.10172 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 7,20 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 7,20 |
| I2029 | On | 04/02/2021 | Bond Future | | | 104.01917 | 104.01917 | 103.24405 | 103.24405 | | | 0.00 | 0 | 2,18 |
| I2029 | On | 06/05/2021 | Bond Future | | | 103.96632 | 103.96632 | 103.18338 | 103.18338 | | | 0.00 | 0 | |
| I2029 | On | 05/08/2021 | Bond Future | | | 105.12653 | 105.12653 | 104.33500 | 104.33500 | | | 0.00 | 0 | |
| I2029 | On | 04/11/2021 | Bond Future | | | 105.13152 | 105.13152 | 104.33146 | 104.33146 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,18 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,18 |
| I2033 | On | 04/02/2021 | Bond Future | | | 98.84633 | 98.84633 | 98.83699 | 98.83699 | | | 0.00 | 0 | 8,13 |
| I2033 | On | 06/05/2021 | Bond Future | | | 98.66309 | 98.66309 | 98.65398 | 98.65398 | | | 0.00 | 0 | |
| I2033 | On | 05/08/2021 | Bond Future | | | 99.76404 | 99.76404 | 99.75506 | 99.75506 | | | 0.00 | 0 | |
| I2033 | On | 04/11/2021 | Bond Future | | | 99.63587 | 99.63587 | 99.62683 | 99.62683 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 8,13 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 8,13 |
| I2038 | On | 04/02/2021 | Bond Future | | | 110.27719 | 110.27719 | 110.26663 | 110.26663 | | | 0.00 | 0 | 7,80 |
| I2038 | On | 06/05/2021 | Bond Future | | | 111.42893 | 111.42893 | 111.41848 | 111.41848 | | | 0.00 | 0 | |
| I2038 | On | 05/08/2021 | Bond Future | | | 110.95020 | 110.95020 | 110.93999 | 110.93999 | | | 0.00 | 0 | |
| I2038 | On | 04/11/2021 | Bond Future | | | 112.16975 | 112.16975 | 112.15950 | 112.15950 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 7,80 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 7,80 |
| I2046 | On | 04/02/2021 | Bond Future | | | 99.87390 | 99.87390 | 99.86423 | 99.86423 | | | 0.00 | 0 | 14,85 |
| I2046 | On | 06/05/2021 | Bond Future | | | 99.12692 | 99.12692 | 99.11733 | 99.11733 | | | 0.00 | 0 | |
| I2046 | On | 05/08/2021 | Bond Future | | | 100.23322 | 100.23322 | 100.22384 | 100.22384 | | | 0.00 | 0 | |
| I2046 | On | 04/11/2021 | Bond Future | | | 99.52733 | 99.52733 | 99.51802 | 99.51802 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 14,85 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 14,85 |
| I2050 | On | 04/02/2021 | Bond Future | | | 100.70884 | 100.70884 | 100.69918 | 100.69918 | | | 0.00 | 0 | 11,02 |
| I2050 | On | 06/05/2021 | Bond Future | | | 101.76069 | 101.76069 | 101.75109 | 101.75109 | | | 0.00 | 0 | |
| I2050 | On | 05/08/2021 | Bond Future | | | 100.96805 | 100.96805 | 100.95867 | 100.95867 | | | 0.00 | 0 | |
| I2050 | On | 04/11/2021 | Bond Future | | | 102.07793 | 102.07793 | 102.06845 | 102.06845 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 11,02 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 11,02 |
| R186 | On | 04/02/2021 | Bond Future | | | 6.76168 | 119.27420 | 6.66155 | 119.80577 | | 6.58 | 0.00 | 0 | 79,35 |
| R186 | On | 06/05/2021 | Bond Future | | | 6.91624 | 120.49035 | 6.81009 | 121.02761 | | 6.95 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | | | 7.07139 | 116.52424 | 6.95858 | 117.06772 | | 6.75 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | | | 7.23589 | 117.77820 | 7.11595 | 118.32760 | | 6.15 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R186 Future | | | | | | | | | | | | 0.00 | 0 | 79,35 |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Call | | | 7,651.03000 | 7.65103 | 7,119,780 | 7.28 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.16 | Put | | | 0.42000 | 0.00042 | 0,740 | 7.28 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Call | | | 7,699.92000 | 7.69992 | 7,168,650 | 7.28 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Put | | | 1.41000 | 0.00141 | 2,440 | 7.28 | 0.00 | 0 | 15,17 |
| R186 | On | 04/02/2021 | Bond Future | 8.17 | Put | | | 0.38000 | 0.00038 | 0,680 | 7.28 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Call | | | 7,602.11000 | 7.60211 | 7,070,890 | 7.28 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.15 | Put | | | 0.45000 | 0.00045 | 0,800 | 7.28 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 7.30 | Call | | | 3,414.38000 | 3.41438 | 2,923,080 | 6.92 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 7.30 | Put | | | 75.78000 | 0.07578 | 116,050 | 6.92 | 0.00 | 0 | |
| R186 | On | 04/02/2021 | Bond Future | 8.00 | Call | | | 6,865.43000 | 6.86543 | 6,334,890 | 7.28 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 18,141.14000 | 18.14114 | 17,603,930 | 7.52 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 0.09000 | 0.00009 | 0,140 | 7.52 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 18,059.07000 | 18.05907 | 17,521,860 | 7.52 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 0.10000 | 0.00010 | 0,150 | 7.52 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Call | | | 3,440.81000 | 3.44081 | 3,068,920 | 7.21 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Put | | | 986.84000 | 0.98684 | 1,152,210 | 7.21 | 0.00 | 0 | 15,17 |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 18,100.12000 | 18.10012 | 17,562,900 | 7.52 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 0.10000 | 0.00010 | 0,140 | 7.52 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 8,058.07000 | 8.05807 | 7,571,670 | 7.26 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 323.64000 | 0.32364 | 380,720 | 7.26 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 7,979.57000 | 7.97957 | 7,494,640 | 7.26 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 333.78000 | 0.33378 | 392,330 | 7.26 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 8,018.81000 | 8.01881 | 7,533,140 | 7.26 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 328.68000 | 0.32868 | 386,490 | 7.26 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Call | | | 5,496.95000 | 5.49695 | 5,091,210 | 6.61 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Put | | | 1,129.26000 | 1.12926 | 1,272,920 | 6.61 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Call | | | 5,528.67000 | 5.52867 | 5,121,790 | 6.61 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Put | | | 1,117.24000 | 1.11724 | 1,259,760 | 6.61 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Call | | | 5,560.48000 | 5.56048 | 5,152,470 | 6.61 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Put | | | 1,105.32000 | 1.10532 | 1,246,710 | 6.61 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 30,35 |
| Total For R186 | | | | | | | | | | | | 0.00 | 0 | 109,74 |
| R197 | On | 04/02/2021 | Bond Future | | | 318.16031 | 318.16031 | 318.15547 | 318.15547 | | | 0.00 | 0 | 2,43 |
| R197 | On | 06/05/2021 | Bond Future | | | 321.48319 | 321.48319 | 321.47907 | 321.47907 | | | 0.00 | 0 | |
| R197 | On | 05/08/2021 | Bond Future | | | 317.06495 | 317.06495 | 317.06170 | 317.06170 | | | 0.00 | 0 | |
| R197 | On | 04/11/2021 | Bond Future | | | 320.55021 | 320.55021 | 320.54711 | 320.54711 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,43 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,43 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R202 | On | 04/02/2021 | Bond Future | | | 218.95308 | 218.95308 | 218.49050 | 218.49050 | | | 0.00 | 0 | 7,88 |
| R202 | On | 06/05/2021 | Bond Future | | | 221.23996 | 221.23996 | 220.77295 | 220.77295 | | | 0.00 | 0 | |
| R202 | On | 05/08/2021 | Bond Future | | | 219.45642 | 219.45642 | 218.98481 | 218.98481 | | | 0.00 | 0 | |
| R202 | On | 04/11/2021 | Bond Future | | | 221.86848 | 221.86848 | 221.39198 | 221.39198 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 7,88 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 7,88 |
| R2023 | On | 04/02/2021 | Bond Future | | | 4.51838 | 109.73143 | 4.50359 | 109.76127 | | 1.58 | 0.00 | 0 | 31,38 |
| R2023 | On | 06/05/2021 | Bond Future | | | 4.57552 | 106.94423 | 4.55838 | 106.97467 | | 1.59 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | | | 4.60751 | 108.11163 | 4.58722 | 108.14270 | | 1.57 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | | | 4.65520 | 105.36766 | 4.63077 | 105.39918 | | 1.45 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 31,38 |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Call | | | 3,605.30000 | 3.60530 | 3,575,460 | 2.31 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.33 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Call | | | 3,624.60000 | 3.62460 | 3,594,760 | 2.31 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.34 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Call | | | 3,585.99000 | 3.58599 | 3,556,150 | 2.31 | 0.00 | 0 | |
| R2023 | On | 04/02/2021 | Bond Future | 6.32 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 0.00000 | 0.00000 | 0,010 | 2.10 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 5,160.52000 | 5.16052 | 5,130,080 | 2.10 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 0.01000 | 0.00001 | 0,010 | 2.10 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 5,177.15000 | 5.17715 | 5,146,710 | 2.10 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 0.01000 | 0.00001 | 0,010 | 2.10 | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 5,193.77000 | 5.19377 | 5,163,340 | 2.10 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 1,298.14000 | 1.29814 | 1,273,160 | 1.82 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 199.04000 | 0.19904 | 205,130 | 1.82 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 1,273.52000 | 1.27352 | 1,248,710 | 1.81 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 204.63000 | 0.20463 | 210,890 | 1.81 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 1,285.82000 | 1.28582 | 1,260,920 | 1.82 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 201.82000 | 0.20182 | 207,990 | 1.82 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Put | | | 413.08000 | 0.41308 | 424,860 | 1.51 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Call | | | 780.58000 | 0.78058 | 760,730 | 1.51 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Put | | | 408.29000 | 0.40829 | 419,960 | 1.51 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Call | | | 764.16000 | 0.76416 | 744,530 | 1.50 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Put | | | 417.55000 | 0.41755 | 429,440 | 1.50 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Call | | | 772.53000 | 0.77253 | 752,790 | 1.51 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 31,38 |
| R2030 | On | 04/02/2021 | Bond Future | | | 8.84405 | 95.04041 | 8.73466 | 95.68884 | | 11.75 | 0.00 | 0 | 104,97 |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.03889 | 96.00963 | 8.92463 | 96.66494 | | 12.51 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030 | On | 05/08/2021 | Bond Future | | | 9.24107 | 93.05241 | 9.12147 | 93.71514 | | 12.24 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | | | 9.44143 | 94.05394 | 9.31647 | 94.72389 | | 11.07 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 104,91 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Call | | | 2,903.76000 | 2.90376 | 2,396,490 | 12.20 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.30 | Call | | | 3,564.16000 | 3.56416 | 3,015,400 | 12.41 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.30 | Put | | | 273.55000 | 0.27355 | 373,220 | 12.41 | 0.00 | 0 | 4,00 |
| R2030 | On | 04/02/2021 | Bond Future | 9.35 | Call | | | 3,809.30000 | 3.80930 | 3,248,220 | 12.48 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.35 | Put | | | 234.78000 | 0.23478 | 322,130 | 12.48 | 0.00 | 0 | 2,00 |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Put | | | 3,482.52000 | 3.48252 | 4,040,060 | 11.22 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Put | | | 368.66000 | 0.36866 | 496,880 | 12.26 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.20 | Call | | | 3,088.03000 | 3.08803 | 2,567,820 | 12.26 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Put | | | 2,640.85000 | 2.64085 | 3,137,390 | 11.39 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.37 | Call | | | 437.48000 | 0.43748 | 285,590 | 11.39 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Put | | | 464.34000 | 0.46434 | 619,300 | 12.15 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Put | | | 426.26000 | 0.42626 | 570,790 | 12.19 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Put | | | 2,687.09000 | 2.68709 | 3,187,690 | 11.38 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.36 | Call | | | 422.38000 | 0.42238 | 274,550 | 11.38 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Put | | | 933.32000 | 0.93332 | 1,197,390 | 11.85 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.86 | Call | | | 1,675.82000 | 1.67582 | 1,291,460 | 11.85 | 0.00 | 0 | 80 |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Call | | | 8,239.55000 | 8.23955 | 7,595,230 | 13.07 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 8.20 | Call | | | 229.58000 | 0.22958 | 138,690 | 11.22 | 0.00 | 0 | 1,60 |
| R2030 | On | 04/02/2021 | Bond Future | 9.16 | Put | | | 414.17000 | 0.41417 | 555,330 | 12.20 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Call | | | 2,949.47000 | 2.94947 | 2,438,880 | 12.22 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.17 | Put | | | 402.37000 | 0.40237 | 540,210 | 12.22 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 9.15 | Call | | | 2,858.29000 | 2.85829 | 2,354,390 | 12.19 | 0.00 | 0 | |
| R2030 | On | 04/02/2021 | Bond Future | 10.20 | Put | | | 8.08000 | 0.00808 | 12,190 | 13.07 | 0.00 | 0 | 1,80 |
| R2030 | On | 04/02/2021 | Bond Future | 9.12 | Call | | | 2,723.41000 | 2.72341 | 2,229,940 | 12.15 | 0.00 | 0 | 1,00 |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Call | | | 3,872.39000 | 3.87239 | 3,463,320 | 12.71 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | | 3,697.81000 | 3.69781 | 3,298,840 | 12.67 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | | 2,015.74000 | 2.01574 | 2,272,080 | 12.67 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | | 6,458.43000 | 6.45843 | 6,979,270 | 11.83 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | | 746.71000 | 0.74671 | 612,240 | 11.83 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | | 6,967.48000 | 6.96748 | 6,434,890 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | | 814.27000 | 0.81427 | 936,990 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | | 2,174.79000 | 2.17479 | 2,445,610 | 12.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | | 3,461.74000 | 3.46174 | 3,077,250 | 12.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | | 6,456.05000 | 6.45605 | 5,939,000 | 13.51 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | | 939.44000 | 0.93944 | 1,077,700 | 13.51 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | | 14,474.52000 | 14.47452 | 13,830,380 | 13.62 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | 48.95000 | 0.04895 | 60,120 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | 14,383.60000 | 14.38360 | 13,739,860 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | 50.95000 | 0.05095 | 62,520 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | 10,036.18000 | 10.03618 | 9,432,920 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | 285.35000 | 0.28535 | 337,400 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | 14,429.07000 | 14.42907 | 13,785,130 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Call | | 10,993.61000 | 10.99361 | 10,376,920 | 13.62 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Put | | 200.93000 | 0.20093 | 239,550 | 13.62 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Put | | 3,217.13000 | 3.21713 | 3,570,820 | 12.36 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Call | | 2,320.86000 | 2.32086 | 2,019,240 | 12.36 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Put | | 1,909.41000 | 1.90941 | 2,155,650 | 12.71 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Put | | 49.94000 | 0.04994 | 61,310 | 13.62 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | 2,711.22000 | 2.71122 | 2,978,100 | 12.58 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | 8,052.49000 | 8.05249 | 7,528,540 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Call | | 767.23000 | 0.76723 | 651,190 | 11.63 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | 14,992.16000 | 14.99216 | 14,355,050 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | 152.17000 | 0.15217 | 177,790 | 13.22 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Put | | 3,988.76000 | 3.98876 | 4,338,850 | 12.21 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | 3,027.95000 | 3.02795 | 2,715,310 | 12.21 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | 1,170.44000 | 1.17044 | 1,309,220 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | 4,517.24000 | 4.51724 | 4,121,390 | 12.58 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | 8,090.88000 | 8.09088 | 7,565,830 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | 1,158.42000 | 1.15842 | 1,296,100 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | 8,014.16000 | 8.01416 | 7,491,320 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | 1,182.56000 | 1.18256 | 1,322,450 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Call | | 7,596.73000 | 7.59673 | 7,086,410 | 13.22 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Put | | 1,322.57000 | 1.32257 | 1,474,980 | 13.22 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Put | | 4,523.37000 | 4.52337 | 4,902,870 | 12.11 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Call | | 2,597.44000 | 2.59744 | 2,314,210 | 12.11 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Put | | 9,128.63000 | 9.12863 | 9,675,320 | 11.63 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Put | | 1,490.88000 | 1.49088 | 1,650,020 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Call | | 8,120.71000 | 8.12071 | 7,608,830 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Call | | 11,251.03000 | 11.25103 | 10,665,840 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Put | | 1,477.71000 | 1.47771 | 1,635,780 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Put | | 667.91000 | 0.66791 | 752,670 | 11.89 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Call | | 8,049.20000 | 8.04920 | 7,539,450 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Put | | 1,504.15000 | 1.50415 | 1,664,350 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Call | | 8,084.92000 | 8.08492 | 7,574,110 | 11.89 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Put | | 7,343.29000 | 7.34329 | 7,829,760 | 10.43 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Call | | 1,480.03000 | 1.48003 | 1,296,550 | 10.43 | 0.00 | 0 | 30 |

| 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 | 8.77 | Put | | | 5,451.65000 | 5.45165 | 5,861,340 | 10.77 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Call | | | 2,447.23000 | 2.44723 | 2,186,970 | 10.77 | 0.00 | 0 | 30 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 20,90 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 125,81 |
| R2032 | On | 04/02/2021 | Bond Future | | | 9.83962 | 92.35933 | 9.74062 | 92.97481 | | 13.89 | 0.00 | 0 | 114,9 |
| R2032 | On | 06/05/2021 | Bond Future | | | 10.04949 | 89.15726 | 9.94632 | 89.77925 | | 15.42 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.26246 | 90.13096 | 10.15487 | 90.75996 | | 14.56 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | | | 10.48287 | 86.95623 | 10.37068 | 87.59210 | | 13.72 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 114,91 |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Call | | | 1,095.93000 | 1.09593 | 831,710 | 13.75 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.62 | Put | | | 1,853.61000 | 1.85361 | 2,204,870 | 13.75 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Call | | | 1,123.13000 | 1.12313 | 854,570 | 13.76 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.63 | Put | | | 1,817.67000 | 1.81767 | 2,164,590 | 13.76 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Call | | | 417.52000 | 0.41752 | 285,980 | 13.32 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Call | | | 6,495.63000 | 6.49563 | 5,906,480 | 15.51 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Call | | | 1,069.24000 | 1.06924 | 809,340 | 13.74 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 10.82 | Put | | | 84.00000 | 0.08400 | 110,330 | 15.51 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.61 | Put | | | 1,890.12000 | 1.89012 | 2,245,700 | 13.74 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Put | | | 6,265.49000 | 6.26549 | 6,857,640 | 12.91 | 0.00 | 0 | |
| R2032 | On | 04/02/2021 | Bond Future | 8.79 | Call | | | 52.84000 | 0.05284 | 29,510 | 12.91 | 0.00 | 0 | 80 |
| R2032 | On | 04/02/2021 | Bond Future | 9.29 | Put | | | 3,292.78000 | 3.29278 | 3,776,720 | 13.32 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | | 256.90000 | 0.25690 | 295,370 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | | 4,465.33000 | 4.46533 | 4,069,950 | 15.76 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | | 12,142.64000 | 12.14264 | 11,558,620 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | | 253.02000 | 0.25302 | 290,990 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | | 12,188.51000 | 12.18851 | 11,603,990 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | | 249.19000 | 0.24919 | 286,660 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | | 12,096.76000 | 12.09676 | 11,513,240 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | | 14,252.27000 | 14.25227 | 13,650,310 | 16.85 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | | 121.65000 | 0.12165 | 141,680 | 16.85 | 0.00 | 0 | 70 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | | 2,181.82000 | 2.18182 | 2,408,430 | 15.76 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | | 8,356.14000 | 8.35614 | 7,876,570 | 15.75 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | | 1,647.00000 | 1.64700 | 1,796,430 | 15.75 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | | 8,394.10000 | 8.39410 | 7,913,510 | 15.75 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | | 1,632.27000 | 1.63227 | 1,780,680 | 15.75 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | | 8,318.24000 | 8.31824 | 7,839,690 | 15.75 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | | 1,661.84000 | 1.66184 | 1,812,290 | 15.75 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Put | | | 8,075.36000 | 8.07536 | 8,520,690 | 12.99 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Call | | | 1,864.38000 | 1.86438 | 1,673,840 | 12.99 | 0.00 | 0 | 70 |

| 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 | 04/11/2021 | Bond Future | 11.70 | Call | | 8,936.28000 | 8.93628 | 8,453,150 | 14.74 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Put | | 675.55000 | 0.67555 | 746,190 | 14.74 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Call | | 8,972.53000 | 8.97253 | 8,488,460 | 14.74 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Put | | 1,791.58000 | 1.79158 | 1,944,320 | 14.74 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Put | | 1,777.18000 | 1.77718 | 1,928,980 | 14.74 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Call | | 8,900.09000 | 8.90009 | 8,417,880 | 14.74 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Put | | 1,806.08000 | 1.80608 | 1,959,740 | 14.74 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Put | | 6,093.07000 | 6.09307 | 6,469,270 | 13.40 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Call | | 2,938.18000 | 2.93818 | 2,678,510 | 13.40 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Call | | 13,182.05000 | 13.18205 | 12,616,820 | 14.74 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 5,97 |
| Total For R2032 | | | | | | | | | | | 0.00 | 0 | 120,88 |
| R2035 | On | 04/02/2021 | Bond Future | | | 10.62400 | 91.34191 | 10.55554 | 91.79139 | 15.82 | 64,487,388.46 | 706 | 96,76 |
| R2035 | On | 06/05/2021 | Bond Future | | | 10.84039 | 87.80021 | 10.76911 | 88.25450 | 17.53 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | | | 11.06339 | 88.75879 | 10.98906 | 89.21829 | 16.66 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | | | 11.29295 | 85.23958 | 11.21550 | 85.70410 | 15.71 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 64,487,388.46 | 706 | 96,76 |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Call | | 430.61000 | 0.43061 | 330,320 | 15.12 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.05 | Put | | 3,856.49000 | 3.85649 | 4,205,680 | 15.12 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Call | | 4,191.12000 | 4.19112 | 3,809,750 | 16.99 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 11.14 | Put | | 459.67000 | 0.45967 | 527,780 | 16.99 | 0.00 | 0 | 60 |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Call | | 445.27000 | 0.44527 | 342,450 | 15.14 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.06 | Put | | 3,801.52000 | 3.80152 | 4,148,180 | 15.14 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Call | | 416.23000 | 0.41623 | 318,450 | 15.10 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.04 | Put | | 3,911.82000 | 3.91182 | 4,263,520 | 15.10 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Call | | 575.74000 | 0.57574 | 451,660 | 15.29 | 0.00 | 0 | |
| R2035 | On | 04/02/2021 | Bond Future | 10.14 | Put | | 3,377.69000 | 3.37769 | 3,703,090 | 15.29 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Call | | 12,613.86000 | 12.61386 | 12,190,870 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Put | | 365.68000 | 0.36568 | 396,980 | 19.24 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Put | | 4,837.42000 | 4.83742 | 5,095,860 | 17.12 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | 11,969.68000 | 11.96968 | 11,552,210 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | 440.89000 | 0.44089 | 477,710 | 19.24 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | 3,417.13000 | 3.41713 | 3,619,700 | 17.60 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Put | | 2,760.69000 | 2.76069 | 2,932,930 | 17.90 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Put | | 2,528.72000 | 2.52872 | 2,689,130 | 18.07 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Call | | 4,916.38000 | 4.91638 | 4,622,500 | 18.07 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | 5,492.21000 | 5.49221 | 5,773,190 | 16.89 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | 2,008.35000 | 2.00835 | 1,835,040 | 16.89 | 0.00 | 0 | 70 |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | 10,148.21000 | 10.14821 | 9,750,730 | 19.24 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Call | | 2,428.20000 | 2.42820 | 2,232,350 | 17.12 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | 6,575.85000 | 6.57585 | 6,240,510 | 18.83 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | 1,783.37000 | 1.78337 | 1,902,320 | 18.83 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | 8,601.31000 | 8.60131 | 8,227,050 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | 1,110.75000 | 1.11075 | 1,190,780 | 19.24 | 0.00 | 0 | 70 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | 10,103.25000 | 10.10325 | 9,706,360 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | 3,678.16000 | 3.67816 | 3,426,440 | 17.60 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | 5,600.34000 | 5.60034 | 5,287,660 | 18.38 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | 2,178.08000 | 2.17808 | 2,319,690 | 18.38 | 0.00 | 0 | 70 |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Call | | 1,563.71000 | 1.56371 | 1,417,080 | 16.60 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Call | | 4,530.91000 | 4.53091 | 4,248,860 | 17.90 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | 742.66000 | 0.74266 | 800,060 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | 733.62000 | 0.73362 | 790,430 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | 10,058.34000 | 10.05834 | 9,662,040 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Put | | 751.80000 | 0.75180 | 809,790 | 19.24 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Call | | 2,857.99000 | 2.85799 | 2,641,260 | 17.31 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Put | | 4,276.54000 | 4.27654 | 4,514,100 | 17.31 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Put | | 6,348.22000 | 6.34822 | 6,655,880 | 16.60 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 48,872.77000 | 48.87277 | 49,332,200 | 15.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.35000 | 0.00035 | 0,280 | 15.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 49,106.04000 | 49.10604 | 49,565,470 | 15.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 0.36000 | 0.00036 | 0,290 | 15.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Put | | 8,254.49000 | 8.25449 | 8,570,010 | 15.63 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Call | | 1,918.64000 | 1.91864 | 1,774,660 | 15.63 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 5,802.33000 | 5.80233 | 5,516,980 | 17.05 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 48,989.34000 | 48.98934 | 49,448,770 | 15.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 3,485.14000 | 3.48514 | 3,659,290 | 17.05 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.37000 | 0.00037 | 0,300 | 15.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Call | | 3,830.68000 | 3.83068 | 3,605,180 | 16.46 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Put | | 5,206.15000 | 5.20615 | 5,440,150 | 16.46 | 0.00 | 0 | 10 |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Put | | 8,532.28000 | 8.53228 | 8,842,720 | 14.81 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Call | | 2,280.26000 | 2.28026 | 2,126,180 | 14.81 | 0.00 | 0 | 70 |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Put | | 9,073.43000 | 9.07343 | 9,393,770 | 14.81 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Call | | 2,082.40000 | 2.08240 | 1,938,220 | 14.81 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Call | | 6,658.11000 | 6.65811 | 6,361,710 | 16.18 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Call | | 9,557.58000 | 9.55758 | 9,206,120 | 16.87 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Put | | 2,156.77000 | 2.15677 | 2,269,830 | 16.87 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Call | | 9,484.51000 | 9.48451 | 9,134,330 | 16.87 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Put | | 2,188.98000 | 2.18898 | 2,303,320 | 16.87 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Call | | 9,521.03000 | 9.52103 | 9,170,210 | 16.87 | 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 Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Put | | | 5,282.48000 | 5.28248 | 5,509,680 | 15.57 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Call | | | 3,186.68000 | 3.18668 | 2,994,100 | 15.16 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Call | | | 14,520.95000 | 14.52095 | 14,105,630 | 16.87 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Put | | | 761.32000 | 0.76132 | 810,520 | 16.87 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Call | | | 4,460.71000 | 4.46071 | 4,223,390 | 15.57 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Put | | | 2,172.83000 | 2.17283 | 2,286,530 | 16.87 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Put | | | 3,527.19000 | 3.52719 | 3,695,310 | 16.18 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Put | | | 6,886.80000 | 6.88680 | 7,158,740 | 15.16 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 15,77 |
| Total For R2035 | | | | | | | | | | | | 64,487,388.46 | 706 | 112,54 |
| R2037 | On | 04/02/2021 | Bond Future | | | 10.86116 | 82.47949 | 10.79265 | 82.92553 | | 17.81 | 0.00 | 0 | 131,60 |
| R2037 | On | 06/05/2021 | Bond Future | | | 11.07781 | 83.32069 | 11.00649 | 83.77146 | | 18.79 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | | | 11.30302 | 79.97467 | 11.22862 | 80.43064 | | 18.78 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | | | 11.52273 | 80.83557 | 11.44530 | 81.29658 | | 16.82 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 131,60 |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Call | | | 443.56000 | 0.44356 | 342,150 | 16.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.28 | Put | | | 3,900.06000 | 3.90006 | 4,244,690 | 16.99 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 458.35000 | 0.45835 | 354,450 | 17.01 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Put | | | 100.82000 | 0.10082 | 116,130 | 19.95 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.97 | Call | | | 7,284.42000 | 7.28442 | 6,853,690 | 19.95 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Call | | | 6,909.46000 | 6.90946 | 6,482,330 | 19.95 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 11.90 | Put | | | 125.72000 | 0.12572 | 144,630 | 19.95 | 0.00 | 0 | 24 |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Put | | | 2,889.75000 | 2.88975 | 3,180,260 | 17.40 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Call | | | 16,246.69000 | 16.24669 | 15,800,660 | 19.95 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 13.73 | Put | | | 0.05000 | 0.00005 | 0,060 | 19.95 | 0.00 | 0 | 30 |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Call | | | 1,864.84000 | 1.86484 | 1,601,950 | 17.97 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.85 | Put | | | 1,491.21000 | 1.49121 | 1,674,360 | 17.97 | 0.00 | 0 | 7 |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Call | | | 554.17000 | 0.55417 | 434,790 | 17.13 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Put | | | 3,955.24000 | 3.95524 | 4,302,340 | 16.97 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 3,845.37000 | 3.84537 | 4,187,510 | 17.01 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.27 | Call | | | 429.17000 | 0.42917 | 330,230 | 16.97 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 10.35 | Put | | | 3,526.04000 | 3.52604 | 3,852,700 | 17.13 | 0.00 | 0 | 7 |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Put | | | 8,043.05000 | 8.04305 | 8,476,690 | 16.41 | 0.00 | 0 | |
| R2037 | On | 04/02/2021 | Bond Future | 9.65 | Call | | | 34.74000 | 0.03474 | 22,340 | 16.41 | 0.00 | 0 | 7 |
| R2037 | On | 04/02/2021 | Bond Future | 10.48 | Call | | | 807.12000 | 0.80712 | 651,590 | 17.40 | 0.00 | 0 | 24 |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | | 9,249.59000 | 9.24959 | 8,868,910 | 20.61 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | | 978.51000 | 0.97851 | 1,048,600 | 20.61 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 9,292.38000 | 9.29238 | 8,911,050 | 20.61 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 967.47000 | 0.96747 | 1,036,910 | 20.61 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 9.33522000 | 9.33522 | 8,953,240 | 20.61 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 956.53000 | 0.95653 | 1,025,320 | 20.61 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | 2,326.64000 | 2.32664 | 2,446,470 | 20.34 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | 8,348.66000 | 8.34866 | 8,013,940 | 20.34 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | 2,363.18000 | 2.36318 | 2,484,430 | 20.34 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | 8,384.98000 | 8.38498 | 8,049,550 | 20.34 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | 2,344.85000 | 2.34485 | 2,465,390 | 20.34 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | 8,421.35000 | 8.42135 | 8,085,210 | 20.34 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Call | | 9,794.37000 | 9.79437 | 9,442,530 | 18.06 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Put | | 2,130.43000 | 2.13043 | 2,239,600 | 18.06 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Call | | 9,722.96000 | 9.72296 | 9,372,330 | 18.06 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Put | | 2,161.45000 | 2.16145 | 2,271,830 | 18.06 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Call | | 9,758.64000 | 9.75864 | 9,407,410 | 18.06 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Put | | 2,145.89000 | 2.14589 | 2,255,670 | 18.06 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 1,25 |
| Total For R2037 | | | | | | | | | | | 0.00 | 0 | 132,90 |
| R2040 | On | 04/02/2021 | Bond Future | | | 10.97980 | 84.55912 | 10.93655 | 84.85884 | 18.30 | 2,875,010.08 | 34 | 80,45 |
| R2040 | On | 06/05/2021 | Bond Future | | | 11.19171 | 85.42153 | 11.14666 | 85.72447 | 19.16 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | | | 11.41193 | 81.84812 | 11.36489 | 82.15466 | 19.31 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | | | 11.62632 | 82.72926 | 11.57734 | 83.03919 | 17.21 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 2,875,010.08 | 34 | 80,45 |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Call | | 415.34000 | 0.41534 | 343,850 | 17.11 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.41 | Put | | 4,204.85000 | 4.20485 | 4,433,080 | 17.11 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Call | | 430.00000 | 0.43000 | 356,700 | 17.13 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Put | | 5,289.60000 | 5.28960 | 5,545,080 | 16.78 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.24 | Call | | 218.97000 | 0.21897 | 174,730 | 16.78 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Call | | 4,659.66000 | 4.65966 | 4,391,720 | 19.53 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Put | | 6,491.69000 | 6.49169 | 6,765,820 | 16.69 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.07 | Call | | 110.47000 | 0.11047 | 84,880 | 16.69 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Call | | 5,590.91000 | 5.59091 | 5,311,510 | 19.97 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Put | | 4,265.17000 | 4.26517 | 4,495,190 | 17.09 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Put | | 11,091.54000 | 11.09154 | 11,389,230 | 16.66 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.49 | Call | | 5.92000 | 0.00592 | 3,890 | 16.66 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 10.42 | Put | | 4,145.05000 | 4.14505 | 4,371,470 | 17.13 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 10.40 | Call | | 401.10000 | 0.40110 | 331,400 | 17.09 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 11.74 | Put | | 289.62000 | 0.28962 | 309,940 | 19.97 | 0.00 | 0 | 80 |
| R2040 | On | 04/02/2021 | Bond Future | 11.57 | Put | | 434.48000 | 0.43448 | 466,260 | 19.53 | 0.00 | 0 | 50 |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Put | | 10,423.95000 | 10.42395 | 10,720,600 | 16.66 | 0.00 | 0 | |
| R2040 | On | 04/02/2021 | Bond Future | 9.57 | Call | | 9.42000 | 0.00942 | 6,350 | 16.66 | 0.00 | 0 | 80 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Put | | 1,173.94000 | 1.17394 | 1,221,480 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Call | | 9,199.03000 | 9.19903 | 8,943,190 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.44 | Put | | 1,160.95000 | 1.16095 | 1,208,050 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Call | | 9,110.58000 | 9.11058 | 8,855,640 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 11.58 | Put | | 2,533.80000 | 2.53380 | 2,629,760 | 19.65 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 11.58 | Call | | 5,376.01000 | 5.37601 | 5,169,030 | 19.65 | 0.00 | 0 | 30 |
| R2040 | On | 06/05/2021 | Bond Future | 13.38 | Call | | 13,486.97000 | 13.48697 | 13,201,340 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 12.42 | Put | | 1,187.04000 | 1.18704 | 1,235,040 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 13.38 | Put | | 373.57000 | 0.37357 | 390,880 | 21.13 | 0.00 | 0 | 30 |
| R2040 | On | 06/05/2021 | Bond Future | 12.43 | Call | | 9,154.78000 | 9.15478 | 8,899,380 | 21.13 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 10.83 | Put | | 4,869.67000 | 4.86967 | 5,030,380 | 18.53 | 0.00 | 0 | |
| R2040 | On | 06/05/2021 | Bond Future | 10.83 | Call | | 2,689.60000 | 2.68960 | 2,547,370 | 18.53 | 0.00 | 0 | 30 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | 9,108.82000 | 9.10882 | 8,874,970 | 20.93 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | 2,311.40000 | 2.31140 | 2,384,090 | 20.93 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | 9,151.67000 | 9.15167 | 8,917,410 | 20.95 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | 2,297.49000 | 2.29749 | 2,369,770 | 20.95 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | 9,066.20000 | 9.06620 | 8,832,770 | 20.91 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Call | | 3,758.20000 | 3.75820 | 3,608,420 | 18.78 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Put | | 4,212.24000 | 4.21224 | 4,334,690 | 19.37 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Call | | 5,407.97000 | 5.40797 | 5,223,880 | 19.37 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Call | | 18,560.94000 | 18.56094 | 18,266,440 | 20.97 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | 2,325.61000 | 2.32561 | 2,398,720 | 20.91 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Put | | 281.71000 | 0.28171 | 293,750 | 20.97 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Put | | 5,858.49000 | 5.85849 | 6,015,250 | 18.78 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Call | | 10,040.80000 | 10.04080 | 9,802,800 | 18.47 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Put | | 2,301.62000 | 2.30162 | 2,373,550 | 18.47 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Call | | 10,078.04000 | 10.07804 | 9,839,630 | 18.47 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Put | | 2,285.02000 | 2.28502 | 2,356,540 | 18.47 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Call | | 10,003.60000 | 10.00360 | 9,766,000 | 18.47 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Put | | 2,318.33000 | 2.31833 | 2,390,660 | 18.47 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 7,50 |
| Total For R2040 | | | | | | | | | | | 2,875,010.08 | 34 | 87,95 |
| R2044 | On | 04/02/2021 | Bond Future | | | 11.05257 | 81.13836 | 10.99911 | 81.51089 | 19.22 | 567,968.52 | 7 | 51,71 |
| R2044 | On | 06/05/2021 | Bond Future | | | 11.25700 | 81.96591 | 11.20129 | 82.34245 | 20.08 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | | | 11.46930 | 78.47996 | 11.41113 | 78.86083 | 20.26 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | | | 11.67568 | 79.32483 | 11.61509 | 79.70990 | 18.02 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 567,968.52 | 7 | 51,71 |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Call | | 1,241.99000 | 1.24199 | 1,067,260 | 18.94 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.84 | Put | | 2,368.07000 | 2.36807 | 2,565,870 | 18.94 | 0.00 | 0 | 20 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Call | | | 213.81000 | 0.21381 | 163,910 | 17.70 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.29 | Put | | | 5,441.82000 | 5.44182 | 5,764,450 | 17.70 | 0.00 | 0 | 2f |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Put | | | 10,370.42000 | 10.37042 | 10,739,140 | 17.47 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Call | | | 73.32000 | 0.07332 | 52,580 | 17.49 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Call | | | 282.86000 | 0.28286 | 220,830 | 17.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.36 | Put | | | 4,970.06000 | 4.97006 | 5,280,560 | 17.85 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 9.66 | Call | | | 10.59000 | 0.01059 | 6,780 | 17.47 | 0.00 | 0 | 2f |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Call | | | 293.96000 | 0.29396 | 230,080 | 17.87 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.37 | Put | | | 4,904.36000 | 4.90436 | 5,213,010 | 17.87 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Call | | | 272.12000 | 0.27212 | 211,920 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.35 | Put | | | 5,036.23000 | 5.03623 | 5,348,560 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/02/2021 | Bond Future | 10.04 | Put | | | 7,279.66000 | 7.27966 | 7,631,450 | 17.49 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Call | | | 9,224.54000 | 9.22454 | 8,909,710 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 8,963.38000 | 8.96338 | 8,651,990 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.40 | Put | | | 3,162.11000 | 3.16211 | 3,308,040 | 20.30 | 0.00 | 0 | 3,1f |
| R2044 | On | 06/05/2021 | Bond Future | 11.79 | Call | | | 6,083.01000 | 6.08301 | 5,816,140 | 21.05 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.79 | Put | | | 2,251.23000 | 2.25123 | 2,360,900 | 21.05 | 0.00 | 0 | 3,1f |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Put | | | 3,305.74000 | 3.30574 | 3,456,840 | 20.22 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.35 | Call | | | 4,304.21000 | 4.30421 | 4,078,770 | 20.22 | 0.00 | 0 | 3,1f |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Put | | | 1,240.16000 | 1.24016 | 1,304,730 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.50 | Put | | | 1,174.21000 | 1.17421 | 1,235,920 | 22.17 | 0.00 | 0 | 3,1f |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Call | | | 6,565.22000 | 6.56522 | 6,289,550 | 21.31 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.90 | Put | | | 2,052.22000 | 2.05222 | 2,153,090 | 21.31 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 8,920.01000 | 8.92001 | 8,609,210 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 1,267.40000 | 1.26740 | 1,333,140 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.10 | Put | | | 4,112.66000 | 4.11266 | 4,290,890 | 19.87 | 0.00 | 0 | 3,1f |
| R2044 | On | 06/05/2021 | Bond Future | 10.70 | Put | | | 5,713.72000 | 5.71372 | 5,939,190 | 19.16 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 10.70 | Call | | | 2,185.60000 | 2.18560 | 2,034,530 | 19.16 | 0.00 | 0 | 3,1f |
| R2044 | On | 06/05/2021 | Bond Future | 11.40 | Call | | | 4,491.54000 | 4.49154 | 4,260,930 | 20.30 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 1,253.72000 | 1.25372 | 1,318,870 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 12.45 | Call | | | 9,006.79000 | 9.00679 | 8,694,820 | 22.17 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | Bond Future | 11.10 | Call | | | 3,420.26000 | 3.42026 | 3,221,950 | 19.87 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | | 9,452.34000 | 9.45234 | 9,159,970 | 22.00 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | | 2,196.28000 | 2.19628 | 2,284,780 | 22.00 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | | 9,375.71000 | 9.37571 | 9,084,430 | 22.00 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | | 2,231.11000 | 2.23111 | 2,320,700 | 22.00 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | | 9,414.00000 | 9.41400 | 9,122,180 | 22.00 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | | 2,213.63000 | 2.21363 | 2,302,680 | 22.00 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Put | | | 2,385.32000 | 2.38532 | 2,478,640 | 19.34 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Call | | | 9,935.75000 | 9.93575 | 9,643,490 | 19.34 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Put | | | 2,368.39000 | 2.36839 | 2,461,200 | 19.34 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Call | | | 9,862.69000 | 9.86269 | 9,571,450 | 19.34 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Put | | | 2,402.36000 | 2.40236 | 2,496,190 | 19.34 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Call | | | 9,899.20000 | 9.89920 | 9,607,450 | 19.34 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 19,35 |
| Total For R2044 | | | | | | | | | | | | 567,968.52 | 7 | 71,16 |
| R2048 | On | 04/02/2021 | Bond Future | | | 10.94625 | 84.96364 | 10.90791 | 85.23986 | | 18.56 | 0.00 | 0 | 116,10 |
| R2048 | On | 06/05/2021 | Bond Future | | | 11.13760 | 81.41992 | 11.09765 | 81.69916 | | 20.34 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | | | 11.33409 | 82.30888 | 11.29239 | 82.59144 | | 19.52 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | | | 11.53488 | 78.78328 | 11.49140 | 79.06896 | | 18.27 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 116,10 |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Call | | | 540.07000 | 0.54007 | 459,080 | 17.39 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.47 | Put | | | 3,816.48000 | 3.81648 | 4,011,710 | 17.39 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Call | | | 558.42000 | 0.55842 | 475,540 | 17.42 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Put | | | 3,875.99000 | 3.87599 | 4,073,110 | 17.37 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.80 | Put | | | 2,173.59000 | 2.17359 | 2,302,440 | 18.20 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.80 | Call | | | 1,387.16000 | 1.38716 | 1,239,790 | 18.20 | 0.00 | 0 | 2,14 |
| R2048 | On | 04/02/2021 | Bond Future | 9.80 | Put | | | 8,786.49000 | 8.78649 | 9,054,700 | 16.75 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 9.80 | Call | | | 29.58000 | 0.02958 | 21,570 | 16.75 | 0.00 | 0 | 2,14 |
| R2048 | On | 04/02/2021 | Bond Future | 10.48 | Put | | | 3,757.44000 | 3.75744 | 3,950,780 | 17.42 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Put | | | 475.33000 | 0.47533 | 504,790 | 19.68 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 11.50 | Call | | | 4,562.76000 | 4.56276 | 4,316,000 | 19.68 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Put | | | 2,385.48000 | 2.38548 | 2,524,260 | 18.11 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.75 | Call | | | 1,230.10000 | 1.23010 | 1,092,660 | 18.11 | 0.00 | 0 | |
| R2048 | On | 04/02/2021 | Bond Future | 10.46 | Call | | | 522.06000 | 0.52206 | 442,960 | 17.37 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 9,203.94000 | 9.20394 | 8,967,670 | 22.53 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 1,209.65000 | 1.20965 | 1,252,620 | 22.53 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 9,248.54000 | 9.24854 | 9,011,860 | 22.53 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 1,196.25000 | 1.19625 | 1,238,810 | 22.53 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | | 9,159.37000 | 9.15937 | 8,923,520 | 22.53 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | | 1,223.17000 | 1.22317 | 1,266,560 | 22.53 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | | 2,174.39000 | 2.17439 | 2,236,130 | 21.23 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | | 9,719.76000 | 9.71976 | 9,498,550 | 21.23 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | | 2,157.12000 | 2.15712 | 2,218,470 | 21.23 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | | 9,759.26000 | 9.75926 | 9,537,650 | 21.23 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | | 2,139.98000 | 2.13998 | 2,200,930 | 21.23 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | | 9,680.30000 | 9.68030 | 9,459,480 | 21.23 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Call | | | 10,295.03000 | 10.29503 | 10,072,710 | 19.60 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Put | | | 2,238.35000 | 2.23835 | 2,301,710 | 19.60 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Call | | | 10.33269000 | 10.33269 | 10,110,000 | 19.60 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Put | | | 2,221.98000 | 2.22198 | 2,284,970 | 19.60 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 10,257.40000 | 10.25740 | 10,035,440 | 19.60 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 2,254.83000 | 2.25483 | 2,318,550 | 19.60 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 4,28 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 120,38 |
| R209 | On | 04/02/2021 | Bond Future | | | 10.46401 | 70.57866 | 10.39530 | 70.97385 | | 18.48 | 5,787,450.12 | 82 | 26,18 |
| R209 | On | 06/05/2021 | Bond Future | | | 10.65487 | 68.15907 | 10.58358 | 68.55847 | | 20.62 | 122,686,326.00 | 1,800 | 5,28 |
| R209 | On | 05/08/2021 | Bond Future | | | 10.84726 | 68.90344 | 10.77327 | 69.30734 | | 19.36 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | | | 11.04420 | 66.50500 | 10.96742 | 66.91333 | | 18.38 | 0.00 | 0 | 1,00 |
| Total R209 Future | | | | | | | | | | | | 128,473,776.12 | 1,882 | 32,43 |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Call | | | 761.69000 | 0.76169 | 617,300 | 17.94 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.11 | Put | | | 2,438.17000 | 2.43817 | 2,688,970 | 17.94 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Call | | | 781.74000 | 0.78174 | 634,790 | 17.95 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.12 | Put | | | 2,398.47000 | 2.39847 | 2,646,710 | 17.95 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Call | | | 741.98000 | 0.74198 | 600,150 | 17.92 | 0.00 | 0 | |
| R209 | On | 04/02/2021 | Bond Future | 10.10 | Put | | | 2,478.28000 | 2.47828 | 2,731,640 | 17.92 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Put | | | 2,271.18000 | 2.27118 | 2,408,270 | 21.34 | 0.00 | 0 | 3,50 |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Put | | | 5,206.20000 | 5.20620 | 5,454,240 | 20.08 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Call | | | 1,805.71000 | 1.80571 | 1,654,350 | 20.08 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Call | | | 6,728.98000 | 6.72898 | 6,417,170 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | | 2,369.47000 | 2.36947 | 2,188,880 | 20.37 | 0.00 | 0 | 5,30 |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | | 5,441.78000 | 5.44178 | 5,156,920 | 21.85 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | | 1,836.66000 | 1.83666 | 1,951,200 | 21.85 | 0.00 | 0 | 9,10 |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | | 9,157.57000 | 9.15757 | 8,806,350 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Call | | | 1,332.06000 | 1.33206 | 1,209,230 | 19.80 | 0.00 | 0 | 8,20 |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Call | | | 4,557.08000 | 4.55708 | 4,294,770 | 21.34 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | | 661.13000 | 0.66113 | 710,280 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | | 9,119.03000 | 9.11903 | 8,768,290 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | | 653.30000 | 0.65330 | 701,960 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | | 9,042.01000 | 9.04201 | 8,692,250 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Put | | | 1,340.92000 | 1.34092 | 1,428,510 | 22.41 | 0.00 | 0 | 3,70 |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | | 4,284.10000 | 4.28410 | 4,502,910 | 20.37 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Call | | | 3,293.56000 | 3.29356 | 3,073,010 | 20.73 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Put | | | 3,201.26000 | 3.20126 | 3,380,110 | 20.73 | 6,760,220.00 | 2,000 | 6,20 |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Put | | | 6,263.74000 | 6.26374 | 6,540,310 | 19.80 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | | 669.04000 | 0.66904 | 718,680 | 22.41 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | | 645.55000 | 0.64555 | 693,730 | 22.41 | 0.00 | 0 | 9,10 |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | | 9,080.50000 | 9.08050 | 8,730,250 | 22.41 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Put | | 0.00000 | 0.00000 | 4,156,510 | 20.47 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Call | | 0.00000 | 0.00000 | 2,424,470 | 20.47 | 2,424,470.00 | 1,000 | 1,00 |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | 2,086.27000 | 2.08627 | 2,193,250 | 20.90 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | 7,423.84000 | 7.42384 | 7,126,290 | 20.90 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | 2,069.94000 | 2.06994 | 2,176,290 | 20.90 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | 7,359.29000 | 7.35929 | 7,063,000 | 20.90 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | 2,102.71000 | 2.10271 | 2,210,320 | 20.90 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | 7,391.54000 | 7.39154 | 7,094,620 | 20.90 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Put | | 2,460.06000 | 2.46006 | 2,575,780 | 19.75 | 0.00 | 0 | 2,00 |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Call | | 8,215.34000 | 8.21534 | 7,912,330 | 19.75 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Put | | 2,168.30000 | 2.16830 | 2,273,620 | 19.75 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Call | | 8,246.48000 | 8.24648 | 7,942,910 | 19.75 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Put | | 2,152.96000 | 2.15296 | 2,257,720 | 19.75 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Call | | 8,184.24000 | 8.18424 | 7,881,800 | 19.75 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Call | | 3,252.42000 | 3.25242 | 3,068,630 | 17.87 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Put | | 5,818.09000 | 5.81809 | 6,042,630 | 17.87 | 0.00 | 0 | 2,00 |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Put | | 9,977.11000 | 9.97711 | 10,281,910 | 17.30 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Call | | 1,429.03000 | 1.42903 | 1,325,500 | 17.30 | 0.00 | 0 | 2,00 |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Call | | 7,661.45000 | 7.66145 | 7,368,840 | 19.75 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Put | | 2,183.73000 | 2.18373 | 2,289,620 | 19.75 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 9,184,690.00 | 3,000 | 52,32 |
| Total For R209 | | | | | | | | | | | 137,658,466.12 | 4,882 | 84,76 |
| R210 | On | 04/02/2021 | Bond Future | | | 193.73310 | 193.73310 | 193.09722 | 193.09722 | | 0.00 | 0 | 1,2 |
| R210 | On | 06/05/2021 | Bond Future | | | 193.04295 | 193.04295 | 192.40081 | 192.40081 | | 0.00 | 0 | |
| R210 | On | 05/08/2021 | Bond Future | | | 195.19720 | 195.19720 | 194.54849 | 194.54849 | | 0.00 | 0 | |
| R210 | On | 04/11/2021 | Bond Future | | | 194.60243 | 194.60243 | 193.94678 | 193.94678 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,21 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,21 |
| R212 | On | 04/02/2021 | Bond Future | | | 169.95335 | 169.95335 | 169.92610 | 169.92610 | | 0.00 | 0 | 5,7 |
| R212 | On | 06/05/2021 | Bond Future | | | 171.72847 | 171.72847 | 171.70135 | 171.70135 | | 0.00 | 0 | |
| R212 | On | 05/08/2021 | Bond Future | | | 171.31226 | 171.31226 | 171.28529 | 171.28529 | | 0.00 | 0 | |
| R212 | On | 04/11/2021 | Bond Future | | | 173.19525 | 173.19525 | 173.16815 | 173.16815 | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | 0.00 | 0 | 5,7 |
| Total For R212 | | | | | | | | | | | 0.00 | 0 | 5,7 |
| R213 | On | 04/02/2021 | Bond Future | | | 9.32584 | 88.16134 | 9.21151 | 88.82646 | 13.18 | 0.00 | 0 | 8,8 |
| R213 | On | 06/05/2021 | Bond Future | | | 9.51695 | 85.53222 | 9.39796 | 86.20433 | 14.64 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | | | 9.71300 | 86.46600 | 9.58897 | 87.14565 | 13.74 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | | | 9.91731 | 83.86727 | 9.78806 | 84.55436 | 12.98 | 0.00 | 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 R213 Future | | | | | | | | | | | | 0.00 | 0 | 8,85 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Call | | | 1,942.00000 | 1.94200 | 1,521,600 | 13.34 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.40 | Put | | | 849.04000 | 0.84904 | 1,093,760 | 13.34 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Call | | | 1,978.96000 | 1.97896 | 1,554,180 | 13.35 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.41 | Put | | | 828.53000 | 0.82853 | 1,068,870 | 13.35 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Call | | | 1,905.38000 | 1.90538 | 1,489,390 | 13.33 | | 0.00 | 0 | |
| R213 | On | 04/02/2021 | Bond Future | 9.39 | Put | | | 869.95000 | 0.86995 | 1,119,080 | 13.33 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | | 113.20000 | 0.11320 | 136,250 | 15.92 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | | 12,849.43000 | 12.84943 | 12,201,080 | 15.92 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | | 117.18000 | 0.11718 | 140,940 | 15.92 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | | 12,893.25000 | 12.89325 | 12,244,530 | 15.92 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | | 115.18000 | 0.11518 | 138,570 | 15.92 | | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | | 12,937.05000 | 12.93705 | 12,287,990 | 15.92 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Call | | | 7,690.87000 | 7.69087 | 7,172,410 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Put | | | 1,449.86000 | 1.44986 | 1,611,050 | 14.84 | | 0.00 | 0 | 20 |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Call | | | 5,396.43000 | 5.39643 | 4,958,670 | 14.35 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Put | | | 2,430.86000 | 2.43086 | 2,672,750 | 14.35 | | 0.00 | 0 | 20 |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Call | | | 2,980.89000 | 2.98089 | 2,670,010 | 13.64 | | 0.00 | 0 | 20 |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | | 7,945.62000 | 7.94562 | 7,419,240 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | | 1,356.95000 | 1.35695 | 1,510,220 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | | 7,982.25000 | 7.98225 | 7,454,760 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | | 1,344.08000 | 1.34408 | 1,496,240 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | | 7,909.06000 | 7.90906 | 7,383,790 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | | 1,369.93000 | 1.36993 | 1,524,310 | 14.84 | | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Put | | | 4,367.00000 | 4.36700 | 4,735,770 | 13.64 | | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Put | | | 1,609.32000 | 1.60932 | 1,774,920 | 13.94 | | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Call | | | 8,288.61000 | 8.28861 | 7,766,080 | 13.94 | | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Put | | | 1,595.92000 | 1.59592 | 1,760,480 | 13.94 | | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Call | | | 8,219.56000 | 8.21956 | 7,699,120 | 13.94 | | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Put | | | 1,622.80000 | 1.62280 | 1,789,450 | 13.94 | | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Call | | | 8,254.06000 | 8.25406 | 7,732,570 | 13.94 | | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 60 | |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 9,45 | |
| R214 | On | 04/02/2021 | Bond Future | | | 10.83468 | 67.71556 | 10.78619 | 67.99718 | | 20.16 | | 0.00 | 0 | 15,32 |
| R214 | On | 06/05/2021 | Bond Future | | | 11.02109 | 65.13002 | 10.97075 | 65.41463 | | 22.55 | | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | | | 11.21182 | 65.84111 | 11.15949 | 66.12897 | | 21.15 | | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | | | 11.40656 | 63.27262 | 11.35219 | 63.56370 | | 20.12 | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 15,32 | |
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Call | | | 510.99000 | 0.51099 | 428,080 | 19.49 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214 | On | 04/02/2021 | Bond Future | 10.32 | Put | | 3,320.57000 | 3.32057 | 3,519,280 | 19.49 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Call | | 526.06000 | 0.52606 | 441,450 | 19.50 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.33 | Put | | 3,273.37000 | 3.27337 | 3,470,380 | 19.50 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Call | | 496.22000 | 0.49622 | 415,000 | 19.47 | 0.00 | 0 | |
| R214 | On | 04/02/2021 | Bond Future | 10.31 | Put | | 3,368.15000 | 3.36815 | 3,568,550 | 19.47 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | 7,766.33000 | 7.76633 | 7,529,560 | 24.52 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | 1,117.51000 | 1.11751 | 1,165,350 | 24.52 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | 7,802.27000 | 7.80227 | 7,565,090 | 24.52 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | 1,105.94000 | 1.10594 | 1,153,370 | 24.52 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | 7,838.24000 | 7.83824 | 7,600,650 | 24.52 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | 1,094.47000 | 1.09447 | 1,141,490 | 24.52 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 2,432.55000 | 2.43255 | 2,512,990 | 22.36 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 6,891.95000 | 6.89195 | 6,685,400 | 22.32 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 2,461.55000 | 2.46155 | 2,542,860 | 22.32 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 6,926.49000 | 6.92649 | 6,719,500 | 22.34 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 2,447.01000 | 2.44701 | 2,527,880 | 22.34 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 6,961.05000 | 6.96105 | 6,753,630 | 22.36 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Call | | 8,075.91000 | 8.07591 | 7,861,720 | 21.58 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Put | | 2,457.45000 | 2.45745 | 2,534,340 | 21.58 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Call | | 8,008.92000 | 8.00892 | 7,795,470 | 21.54 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Put | | 2,482.85000 | 2.48285 | 2,560,480 | 21.54 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Call | | 8,042.41000 | 8.04241 | 7,828,590 | 21.56 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Put | | 2,470.11000 | 2.47011 | 2,547,370 | 21.56 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 0.00 | 0 | 15,32 |
| Total for Bond | | | | | | | | | | | 205,588,833.18 | 5,629 | 1,095,97 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For E170 | | | | | | | | | | | 0.00 | 0 | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| 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 | |

| Contract 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/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 | |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208 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 R208 | | | | | | | | | | 0.00 | 0 | |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R212 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | 0.00 | 0 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract 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/R209 Future | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | | | 749.96700 | 749.96700 | 753.45000 | 753.45000 | | | 0.00 | 0 | 95 |
| GOVI On 06/05/2021 GOVI | | | 757.61400 | 757.61400 | 761.13400 | 761.13400 | | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | | | 765.79400 | 765.79400 | 769.35500 | 769.35500 | | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | | | 774.11700 | 774.11700 | 777.71700 | 777.71700 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 95 |
| GOVI On 04/02/2021 GOVI | 750.95 | Call | | | 25,000.00000 | 2.50000 | 0,000 | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.95 | Put | | | 0.00000 | 0.00000 | 9,830,000 | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.96 | Call | | | 24,900.00000 | 2.49000 | 0,000 | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.96 | Put | | | 0.00000 | 0.00000 | 9,930,000 | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.94 | Call | | | 25,100.00000 | 2.51000 | 0,000 | | 0.00 | 0 | |
| GOVI On 04/02/2021 GOVI | 750.94 | Put | | | 0.00000 | 0.00000 | 9,730,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.67 | Call | | | 824,640.00000 | 82.46400 | 789,440,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.68 | Call | | | 824,540.00000 | 82.45400 | 789,340,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.69 | Call | | | 824,440.00000 | 82.44400 | 789,240,000 | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | 719.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | 719.13 | Call | | | 502,250.00000 | 50.22500 | 466,640,000 | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | 719.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | 719.14 | Call | | | 502,150.00000 | 50.21500 | 466,540,000 | | 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 | | | 502,050.00000 | 50.20500 | 466,440,000 | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | 728.41 | Call | | | 493,070.00000 | 49.30700 | 457,070,000 | | 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 | | | 492,970.00000 | 49.29700 | 456,970,000 | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | 728.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | 728.40 | Call | | | 493,170.00000 | 49.31700 | 457,170,000 | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | 728.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 95 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 95 |
| AL37 On 04/02/2021 Index Future | | | 788.87700 | 788.87700 | 792.36500 | 792.36500 | | | 0.00 | 0 | |
| AL37 On 06/05/2021 Index Future | | | 796.92000 | 796.92000 | 800.44600 | 800.44600 | | | 0.00 | 0 | |
| AL37 On 05/08/2021 Index Future | | | 805.52500 | 805.52500 | 809.09100 | 809.09100 | | | 0.00 | 0 | |
| AL37 On 04/11/2021 Index Future | | | 814.28000 | 814.28000 | 817.88500 | 817.88500 | | | 0.00 | 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 AL37 Future | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | |
| AL7T On 04/02/2021 Index Future | | | 867.26700 | 867.26700 | 873.15500 | 873.15500 | | | | 0.00 | 0 | |
| AL7T On 06/05/2021 Index Future | | | 876.11000 | 876.11000 | 882.06000 | 882.06000 | | | | 0.00 | 0 | |
| AL7T On 05/08/2021 Index Future | | | 885.57000 | 885.57000 | 891.58700 | 891.58700 | | | | 0.00 | 0 | |
| AL7T On 04/11/2021 Index Future | | | 895.19500 | 895.19500 | 901.27800 | 901.27800 | | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | |
| ALBI On 04/02/2021 Index Future | | | 758.90200 | 758.90200 | 762.36000 | 762.36000 | | | | 37,945,100.00 | 5 | 23 |
| ALBI On 06/05/2021 Index Future | | | 766.64000 | 766.64000 | 770.13500 | 770.13500 | | | | 0.00 | 0 | |
| ALBI On 05/08/2021 Index Future | | | 774.91800 | 774.91800 | 778.45300 | 778.45300 | | | | 0.00 | 0 | |
| ALBI On 04/11/2021 Index Future | | | 783.33900 | 783.33900 | 786.91400 | 786.91400 | | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | 37,945,100.00 | 5 | 23 |
| Total For ALBI | | | | | | | | | | 37,945,100.00 | 5 | 23 |
| IGOV On 04/02/2021 Index Future | | | 269.63500 | 269.63500 | 269.22500 | 269.22500 | | | | 0.00 | 0 | 1,09 |
| IGOV On 06/05/2021 Index Future | | | 272.45100 | 272.45100 | 272.03800 | 272.03800 | | | | 0.00 | 0 | |
| IGOV On 05/08/2021 Index Future | | | 275.45900 | 275.45900 | 275.04200 | 275.04200 | | | | 0.00 | 0 | |
| IGOV On 04/11/2021 Index Future | | | 278.51800 | 278.51800 | 278.09600 | 278.09600 | | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 1,10 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 1,10 |
| Total for Index | | | | | | | | | | 37,945,100.00 | 5 | 1,34 |
| JIBAR f On 20/01/2021 Jibar Future | | | 3.63500 | 96.36500 | 3.63500 | 96.36500 | | | | 0.00 | 0 | |
| JIBAR f On 17/02/2021 Jibar Future | | | 3.47000 | 96.53000 | 3.44000 | 96.56000 | | | | 0.00 | 0 | |
| JIBAR f On 17/03/2021 Jibar Future | | | 3.46500 | 96.53500 | 3.42500 | 96.57500 | | | | 0.00 | 0 | |
| JIBAR f On 21/04/2021 Jibar Future | | | 3.41000 | 96.59000 | 3.35000 | 96.65000 | | | | 0.00 | 0 | |
| JIBAR f On 19/05/2021 Jibar Future | | | 3.40000 | 96.60000 | 3.35000 | 96.65000 | | | | 0.00 | 0 | |
| JIBAR f On 15/06/2021 Jibar Future | | | 3.38500 | 96.61500 | 3.32500 | 96.67500 | | | | 0.00 | 0 | |
| JIBAR f On 15/09/2021 Jibar Future | | | 3.41000 | 96.59000 | 3.35000 | 96.65000 | | | | 0.00 | 0 | 30,00 |
| JIBAR f On 15/12/2021 Jibar Future | | | 3.56500 | 96.43500 | 3.50500 | 96.49500 | | | | 0.00 | 0 | |
| JIBAR f On 16/03/2022 Jibar Future | | | 3.57000 | 96.43000 | 3.50000 | 96.50000 | | | | 0.00 | 0 | |
| JIBAR f On 15/06/2022 Jibar Future | | | 3.89000 | 96.11000 | 3.82000 | 96.18000 | | | | 0.00 | 0 | |
| JIBAR f On 21/09/2022 Jibar Future | | | 3.89500 | 96.10500 | 3.89000 | 96.11000 | | | | 0.00 | 0 | |
| JIBAR f On 21/12/2022 Jibar Future | | | 4.39500 | 95.60500 | 4.38500 | 95.61500 | | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 30,00 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 30,00 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 30,00 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 90.47000 | 90.47000 | 90.43000 | 90.43000 | | | | 0.00 | 0 | £ |
| Total 5Y STND 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 | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|-----------------|
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | £ |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | £ |
| Total for Derivatives : | | | | | | | | | | 243,533,933.18 | 5,634 | 1,128,32 |
| AA06 On 15/04/2021 Spot Bond | | | | | 0.00000 | 99.84584 | | | | 0.00 | 0 | |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | |
| AA07 On 15/04/2021 Spot Bond | | | 5.25000 | 103.36235 | 5.25000 | 103.34768 | | | | 0.00 | 0 | |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.52000 | 300.85389 | 3.52000 | 300.80017 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.39161 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.85461 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 100.33715 | 9.65000 | 100.31118 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.63275 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.38384 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.29301 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN11 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.95376 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN1 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.92900 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.44367 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.99543 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 25/05/2027 Spot Bond | | | | | 0.00000 | 104.20529 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.12911 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.52254 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.66313 | | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.46058 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.38143 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.39674 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.66110 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.22791 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 102.27795 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.04496 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.33354 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.64838 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 102.22775 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.97838 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.76298 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.04107 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.87629 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.26096 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 99.96342 | | | | 0.00 | 0 | |
| Total ABFN43 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 ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 99.96226 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 99.96147 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.25274 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.51834 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.54774 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 100.73867 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 101.08579 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.50352 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 4.29500 | 4.29500 | 4.29500 | 146.22970 | | | | 0.00 | 0 | |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 70.60314 | 100.00000 | 70.44019 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.44000 | 7.44000 | 7.44000 | 137.92159 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 18.42572 | 100.00000 | 18.38298 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 98.92877 | | | | 0.00 | 0 | |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | |
| ABN05 On 18/04/2021 Spot Bond | | | 2.81000 | 216.23929 | 2.81000 | 216.20486 | | | | 0.00 | 0 | |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.01000 | 3.01000 | 3.01000 | 146.16255 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.83000 | 4.83000 | 4.83000 | 180.56127 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 207.11287 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.09000 | 6.09000 | 6.09000 | 106.10944 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 6.59000 | 6.59000 | 6.59000 | 119.56822 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 4.75000 | 4.75000 | 4.75000 | 102.32303 | | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 4.28000 | 103.65752 | 4.28000 | 103.64549 | | | | 0.00 | 0 | 420,000,00 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| ABS13 On 14/05/2022 Spot Bond | | | 4.59000 | 108.08684 | 4.59000 | 108.07330 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 4.91000 | 110.05261 | 4.91000 | 110.03787 | | | | 0.00 | 0 | 86,600,00 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 86,600,00 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 86,600,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABS16 On 11/11/2025 Spot Bond | | | 6.15500 | 119.24440 | 6.15500 | 119.22443 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 7.36500 | 119.10471 | 7.36500 | 119.08092 | | | | 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 | | | 5.06000 | 114.85075 | 5.06000 | 114.83490 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 6.47500 | 113.84772 | 6.47500 | 113.82768 | | | | 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 | 12.51759 | 100.00000 | 12.48958 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 1.87000 | 1.87000 | 1.87000 | 314.41372 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.41500 | 171.25750 | 1.41500 | 171.23677 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 9.46500 | 9.46500 | 9.46500 | 104.30656 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.36401 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.35266 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.33868 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.34040 | | | | 0.00 | 0 | |
| Total ACL145 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 ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL18€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.82482 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.35176 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.35176 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.36145 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL20€ On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.36145 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL20€ On 30/01/2023 Spot Bond | | | | | 0.00000 | 168.27325 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL20€ On 14/02/2023 Spot Bond | | | | | 0.00000 | 170.81691 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.33357 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL22€ On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.14101 | | | | 0.00 | 0 | |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.33128 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL22€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.32274 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.59530 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.81606 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.62954 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.63622 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.67457 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 99.12687 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 98.29512 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 103.59596 | | | | 0.00 | 0 | 39,900,00 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 39,900,00 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 39,900,00 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.76685 | | | | 0.00 | 0 | 95,300,00 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 95,300,00 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 95,300,00 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 98.75143 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 101.65574 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.14757 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.14757 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.35449 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.11311 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.10161 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.22808 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.35455 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.76836 | | | | 0.00 | 0 | |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.89478 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.86833 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.65496 | | | | 0.00 | 0 | 10,000.00 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 10,000.00 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 10,000.00 |
| AHF5A: On 21/08/2023 Spot Bond | | | 5.78000 | 113.60183 | 5.78000 | 113.58424 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.69503 | | | | 0.00 | 0 | |
| Total AHF5B1 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 AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.74844 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.12166 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.93000 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.14427 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.69497 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.74836 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.12147 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.64156 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.72168 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.77506 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.22790 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 6.66000 | 112.88105 | 6.66000 | 112.86073 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 5.78000 | 111.62492 | 5.78000 | 111.60735 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.16000 | 94.55018 | 11.16000 | 94.52181 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.26000 | 178.21084 | 5.26000 | 178.17067 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 99.91772 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.19639 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.45438 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.97872 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.39284 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.63166 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 100.80912 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.21530 | | | | 0.00 | 0 | |
| Total APF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF13 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.39305 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 5.30000 | 221.65532 | 5.30000 | 221.60512 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.31500 | 199.75868 | 5.31500 | 199.71337 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN11 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.52494 | | | | 0.00 | 0 | |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 31/01/2022 Spot Bond | | | 2.39500 | 169.55118 | 2.39500 | 169.52618 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 20/06/2021 Spot Bond | | | | | 0.00000 | 97.84412 | | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.00673 | | | | 0.00 | 0 | 250,000,00 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.01960 | | | | 0.00 | 0 | |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 31/01/2022 Spot Bond | | | 2.44000 | 169.47344 | 2.44000 | 169.44825 | | | | 0.00 | 0 | |
| Total ASN149 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 ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 54.02190 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.62982 | | | | 0.00 | 0 | 170,000,00 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 170,000,00 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 170,000,00 |
| ASN15: On 31/03/2028 Spot Bond | | | 5.47000 | 173.41694 | 5.47000 | 173.37689 | | | | 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 | 100.94192 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.75383 | | | | 0.00 | 0 | 80,000,00 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| 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 | 100.55187 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | |
| ASN170 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 | |
| ASN170 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 | |
| ASN180 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.39107 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN190 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.19620 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN190 On 31/01/2038 Spot Bond | | | 5.33000 | 100.58020 | 5.33000 | 100.55751 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN190 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.30454 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN200 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.30922 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN200 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.33266 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN200 On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.86801 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN200 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.99160 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN210 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.62168 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.56446 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.38993 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.30080 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.79099 | | | | 0.00 | 0 | 80,000,00 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.75571 | | | | 0.00 | 0 | 120,000,00 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.69236 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.44753 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.21990 | | | | 0.00 | 0 | 80,000,00 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.33015 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.42396 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.43866 | | | | 0.00 | 0 | |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.97500 | 4.97500 | 4.97500 | 96.13741 | | | | 0.00 | 0 | |
| Total ASN318 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 ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31: On 28/02/2033 Spot Bond | | | 5.45500 | 5.45500 | 5.45500 | 88.85732 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31236 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.35743 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.92238 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31475 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 31/01/2038 Spot Bond | | | 5.44000 | 99.16708 | 5.44000 | 99.14441 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.33581 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.77839 | | | | 0.00 | 0 | |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.77839 | | | | 0.00 | 0 | |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.30450 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31463 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.32158 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.32158 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN358 On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.62155 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN365 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.38699 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN369 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.31529 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN373 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.32724 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN374 On 29/10/2021 Spot Bond | | | | | 0.00000 | 101.06428 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN381 On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.41133 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN383 On 15/03/2021 Spot Bond | | | | | 0.00000 | 100.41133 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN384 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.38192 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN386 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.31814 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN388 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.66779 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN39 On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.37425 | | | | 0.00 | 0 | 70,000,00 |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.31586 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.37273 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.50262 | | | | 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 | 104.69572 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.36851 | | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.36851 | | | | 0.00 | 0 | |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.28212 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.29125 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 01/07/2023 Spot Bond | | | | | 0.00000 | 100.40120 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.38433 | | | | 0.00 | 0 | |
| Total ASN458 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 ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.23844 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 99.90899 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 99.90805 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 28/02/2023 Spot Bond | | | | | 0.00000 | 104.73852 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.94827 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/01/2022 Spot Bond | | | | | 0.00000 | 104.27279 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/08/2024 Spot Bond | | | | | 0.00000 | 104.95953 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.91758 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.09452 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.53203 | | | | 0.00 | 0 | |
| Total ASN473 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 28/02/2023 Spot Bond | | | | | 0.00000 | 104.32282 | | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.76504 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN476 On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.32595 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN479 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.38985 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 25/05/2021 Spot Bond | | | | | 0.00000 | 100.10356 | | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | | 0.00 | 0 | |
| ASN484 On 25/08/2025 Spot Bond | | | | | 0.00000 | 96.92400 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN485 On 28/02/2025 Spot Bond | | | | | 0.00000 | 104.04814 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN486 On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.32481 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN489 On 02/09/2021 Spot Bond | | | | | 0.00000 | 100.48941 | | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN490 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.47389 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN492 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.14391 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |
| ASN493 On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.39888 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN494 On 10/03/2021 Spot Bond | | | | | 0.00000 | 100.37263 | | | | 0.00 | 0 | |
| Total ASN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN495 | | | | | | | | | | 0.00 | 0 | |

| 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 15/09/2025 Spot Bond | | | | | 0.00000 | 100.36876 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.36876 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 16/03/2021 Spot Bond | | | | | 0.00000 | 100.29380 | | | | 0.00 | 0 | |
| Total ASN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN499 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 18/03/2021 Spot Bond | | | | | 0.00000 | 100.28565 | | | | 0.00 | 0 | |
| Total ASN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN501 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.13554 | | | | 0.00 | 0 | |
| Total ASN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN505 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.31631 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.00000 | 100.53349 | 9.00000 | 102.58904 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 8.18000 | 100.48573 | 8.18000 | 102.33074 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 100.49623 | 8.36000 | 102.38203 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 100.49623 | 8.36000 | 102.38203 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.14949 | | | | 0.00 | 0 | |
| Total ASN514 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN514 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 08/04/2021 Spot Bond | | | | | 0.00000 | 100.03773 | | | | 0.00 | 0 | |
| Total ASN517 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 ASN517 | | | | | | | | | | 0.00 | 0 | |
| ASN517 On 14/04/2021 Spot Bond | | | | | 0.00000 | 99.96350 | | | | 0.00 | 0 | |
| Total ASN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN518 | | | | | | | | | | 0.00 | 0 | |
| ASN521 On 31/07/2022 Spot Bond | | | 9.10000 | 103.69538 | 9.10000 | 102.06932 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN521 On 31/07/2024 Spot Bond | | | 11.05000 | 104.40780 | 11.05000 | 102.30082 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 31/07/2024 Spot Bond | | | 11.00000 | 104.27360 | 11.00000 | 102.01918 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.62784 | | | | 0.00 | 0 | |
| Total ASN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN531 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 31/01/2024 Spot Bond | | | 10.50000 | 103.89449 | 10.50000 | 101.58219 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 18/02/2021 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 100.67759 | | | | 0.00 | 0 | |
| Total ASN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN533 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 22/02/2021 Spot Bond | | | 4.20000 | 4.20000 | 4.20000 | 100.59836 | | | | 0.00 | 0 | |
| Total ASN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN534 | | | | | | | | | | 0.00 | 0 | |
| ASN531 On 31/01/2024 Spot Bond | | | 10.50000 | 103.71100 | 10.50000 | 101.32329 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.12080 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.67070 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.81437 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN542 On 02/03/2021 Spot Bond | | | 4.36700 | 4.36700 | 4.36700 | 100.47858 | | | | 0.00 | 0 | |
| Total ASN544 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN544 | | | | | | | | | | 0.00 | 0 | |
| ASN544 On 31/07/2023 Spot Bond | | | 10.60000 | 103.36845 | 10.60000 | 104.71057 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN545 On 09/03/2021 Spot Bond | | | 4.37000 | 4.37000 | 4.37000 | 100.39510 | | | | 0.00 | 0 | |
| Total ASN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN546 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 5.18000 | 107.52405 | 5.18000 | 107.50886 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.79369 | 9.30000 | 102.76788 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 100.86687 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.99961 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.66817 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.62637 | | | | 0.00 | 0 | |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.16535 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 5.61500 | 102.87276 | 5.61500 | 102.85711 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.00017 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 102.58990 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.24652 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.24364 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 7.98000 | 7.98000 | 7.98000 | 106.76840 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.22438 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.22438 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 10.07500 | 10.07500 | 10.07500 | 111.79186 | | | | 0.00 | 0 | 100,000,00 |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.14497 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.22130 | | | | 0.00 | 0 | 2,110,80 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 2,110,80 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 2,110,80 |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 99.96800 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 99.96811 | | | | 0.00 | 0 | |
| Total BAYA76 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 BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.93622 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.25400 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.25400 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 99.86730 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.26146 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.25353 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.26091 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.24589 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 100.26077 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.29111 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.29774 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.29774 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.29774 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.30538 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.29831 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.29831 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.31323 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 100.83709 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.02000 | 7.02000 | 7.02000 | 108.05711 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.98522 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.92532 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.10104 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.52837 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 6.78000 | 111.93038 | 6.78000 | 111.90976 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.75077 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 102.07251 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 6.68000 | 104.06293 | 6.68000 | 104.04426 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 102.71497 | | | | 0.00 | 0 | |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | |
| BGL13 On 20/08/2021 Spot Bond | | | 5.78000 | 108.11147 | 5.78000 | 108.09473 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 103.39021 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 103.33338 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.90175 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 101.17441 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.09833 | | | | 0.00 | 0 | |
| Total BGL18 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 BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 100.25455 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 105.06075 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.53274 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.78799 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.99707 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 5.52000 | 112.11338 | 5.52000 | 112.09652 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.36888 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.52381 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.27140 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.95017 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.20913 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 99.98359 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.14560 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 94.96240 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 63.96530 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.27397 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 101.04890 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 99.11413 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.65728 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.66706 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 26/02/2023 Spot Bond | | | | | 0.00000 | 99.22439 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 16/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BPPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF22 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 16/07/2023 Spot Bond | | | | | 0.00000 | 99.89958 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BPPF24 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.88472 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF25 On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.96012 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF26 On 12/10/2021 Spot Bond | | | | | 0.00000 | 99.98772 | | | | 0.00 | 0 | |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | |
| BPPF27 On 12/10/2023 Spot Bond | | | | | 0.00000 | 99.98670 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF28 On 03/11/2021 Spot Bond | | | | | 0.00000 | 100.84134 | | | | 0.00 | 0 | |
| Total BPPF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF28 | | | | | | | | | | 0.00 | 0 | |
| BPPF29 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.88469 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF30 On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.92239 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.28152 | | | | 0.00 | 0 | |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.94058 | | | | 0.00 | 0 | |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | |
| BWZJ23 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 4.38000 | 104.13049 | 4.38000 | 104.11817 | | | | 0.00 | 0 | |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.83621 | | | | 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 | 100.74735 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 6.51500 | 114.16516 | 6.51500 | 114.14506 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 6.86500 | 115.21913 | 6.86500 | 115.19777 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 7.39500 | 116.95063 | 7.39500 | 116.92717 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 8.81500 | 106.47251 | 8.81500 | 103.71668 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.35527 | | | | 0.00 | 0 | |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.16342 | | | | 0.00 | 0 | |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.46864 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 101.24084 | | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 101.35661 | | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.84421 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.90673 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 101.65662 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.76577 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 100.30413 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 160.41450 | 3.14000 | 160.30766 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 13/09/2021 Spot Bond | | | 2.36500 | 2.36500 | 2.36500 | 160.51389 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | 4.77000 | 114.02082 | 4.77000 | 112.91800 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.61200 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.85747 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 20/03/2024 Spot Bond | | | 6.55000 | 114.63569 | 6.55000 | 114.61527 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN36 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 | |
| CLN36 On 20/03/2024 Spot Bond | | | 8.70700 | 115.72218 | 8.70700 | 127.37100 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.30969 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.21480 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 106.54558 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN376 On 20/03/2021 Spot Bond | | | 5.37500 | 103.91473 | 5.37500 | 103.89958 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 102.15939 | 10.98000 | 102.12922 | | | | 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 | 120.78200 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.10260 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 121.64974 | 6.50000 | 123.08400 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 106.92700 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.32720 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.33042 | | | | 0.00 | 0 | |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.33014 | | | | 0.00 | 0 | |
| Total CLN394 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 CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.82918 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.82154 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.82154 | | | | 0.00 | 0 | |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.04200 | | | | 0.00 | 0 | |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.12333 | | | | 0.00 | 0 | |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 168.03000 | | | | 0.00 | 0 | |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | |
| CLN440 On 24/05/2021 Spot Bond | | | 5.27500 | 103.69436 | 5.27500 | 103.67965 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN445 On 31/01/2022 Spot Bond | | | 2.36500 | 169.60303 | 2.36500 | 169.57816 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2025 Spot Bond | | | 5.91000 | 131.00299 | 5.91000 | 130.97142 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 6.15000 | 129.83079 | 6.15000 | 129.79869 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.40400 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.81982 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.96116 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.12169 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 13/03/2022 Spot Bond | | | 5.98000 | 107.85514 | 5.98000 | 107.83758 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN466 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.93680 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.37877 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.75005 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.90944 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 98.54600 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 54.79924 | 100.00000 | 54.67662 | | | | 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 | |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.03577 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.15813 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.22514 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 02/12/2021 Spot Bond | | | 5.47500 | 104.65400 | 5.47500 | 104.63847 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 23/06/2021 Spot Bond | | | 10.16000 | 102.15693 | 10.16000 | 103.79300 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 5.78000 | 109.08074 | 5.78000 | 109.06385 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.74834 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.38652 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.67310 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 6.18000 | 116.11199 | 6.18000 | 116.09247 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.48066 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.75299 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.30947 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 24/10/2022 Spot Bond | | | | | 0.00000 | 102.00921 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.66401 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.61971 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 95.52253 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 103.24682 | 9.96000 | 103.21911 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.00555 | 10.01000 | 101.97819 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.73543 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 100.33545 | 9.60000 | 101.78460 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.43105 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.64189 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.84239 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 09/09/2022 Spot Bond | | | 9.20000 | 103.15463 | 9.20000 | 103.12900 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 24/04/2021 Spot Bond | | | | | 0.00000 | 101.05940 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.67565 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.31562 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.78620 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.21884 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.40296 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.43105 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.35865 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 99.89192 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 8.24500 | 8.24500 | 8.24500 | 107.61667 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN536 On 18/07/2023 Spot Bond | | | | | 0.00000 | 98.46467 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.11000 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.87593 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 132.54100 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN542 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.63309 | | | | 0.00 | 0 | 14,273,495,00 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,273,495,00 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,273,495,00 |
| CLN545 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.87875 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 21/08/2026 Spot Bond | | | 7.71500 | 114.24063 | 7.71500 | 114.21712 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 29/03/2025 Spot Bond | | | 7.76500 | 111.04202 | 7.76500 | 111.01866 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 12/11/2025 Spot Bond | | | 7.85500 | 110.81100 | 7.85500 | 110.78742 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 311.73388 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN553 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 | |
| CLN554 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 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 CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN554 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.85354 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.85092 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.69800 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.86185 | | | | 0.00 | 0 | 4,000,000,00 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| CLN559 On 20/12/2023 Spot Bond | | | 100.00000 | | 0.00000 | 120.88000 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.90768 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 101.55319 | 10.19000 | 101.54377 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 7.71500 | 111.39825 | 7.71500 | 111.37496 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.92303 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.63484 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.60539 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.58658 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.84943 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.95824 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.17835 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 12/11/2025 Spot Bond | | | 7.94500 | 109.69491 | 7.94500 | 109.67130 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.90002 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.40957 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN573 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.85442 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.42226 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39267 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 99.89647 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.11658 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN58 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.88987 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.59309 | | | | 0.00 | 0 | 27,500,000.00 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000.00 |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.46408 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 18/04/2022 Spot Bond | | | | | 0.00000 | 99.90705 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.57589 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.05687 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.49510 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.39170 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.37337 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN59 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.45528 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN59 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.30494 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN59 On 05/12/2026 Spot Bond | | | 4.13000 | 136.17748 | 4.13000 | 110.33878 | | | | 0.00 | 0 | |
| Total CLN592 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 CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.68494 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.20838 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.68494 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 101.19467 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.10996 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.44986 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.37337 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.37337 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 98.23500 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 103.76737 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.87544 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.80192 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 99.94502 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.28555 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.68823 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 101.86915 | 9.32000 | 101.84367 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 101.09655 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 99.94542 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.52495 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.66158 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.59301 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.26373 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 99.50700 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.10305 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.37851 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.57587 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.01167 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.00762 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.92561 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 20/12/2024 Spot Bond | | | | | 0.00000 | 90.30500 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.13106 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 25/01/2023 Spot Bond | | | 5.86000 | 110.12071 | 5.86000 | 110.10343 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.87791 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 89.95906 | | | | 0.00 | 0 | |
| Total CLN627 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 CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 11.97500 | 64.00915 | 11.97500 | 86.05744 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.67063 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 19/08/2025 Spot Bond | | | 8.41500 | 107.82413 | 8.41500 | 107.79998 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.87358 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.64229 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.00034 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.88804 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.51690 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.65486 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.86925 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/02/2021 Spot Bond | | | | | 0.00000 | 100.81870 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.77736 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.95579 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 101.12003 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.65887 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.36619 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 29/01/2022 Spot Bond | | | | | 0.00000 | 101.07423 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.36684 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.86925 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.61006 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.86925 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.68146 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.86925 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN65 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.62194 | | | | 0.00 | 0 | |
| Total CLN653 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN653 | | | | | | | | | | 0.00 | 0 | |
| CLN65 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 | |
| CLN65 On 22/03/2030 Spot Bond | | | | | 0.00000 | 102.17200 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.40121 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.95908 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.33867 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.34271 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.35576 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/06/2023 Spot Bond | | | | | 0.00000 | 98.71900 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 96.67900 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.32400 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 125.01600 | | | | 0.00 | 0 | |
| Total CLN664 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 CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.04413 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.13182 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.05957 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 106.33432 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.44379 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.69208 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.97021 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.48546 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 31/01/2025 Spot Bond | | | 4.59500 | 137.64862 | 4.59500 | 111.84029 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.59500 | 137.64862 | 4.59500 | 111.84101 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 18/06/2021 Spot Bond | | | | | 0.00000 | 100.86366 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN675 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.99184 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.04948 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.03111 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.33009 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.58965 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.01057 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.48212 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.31533 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.32444 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.87377 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.37620 | | | | 0.00 | 0 | |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.38692 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.38668 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.33862 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.20266 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.33867 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.08164 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN694 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 94.52447 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN695 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.06888 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN696 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 94.18783 | | | | 0.00 | 0 | |
| Total CLN696 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN696 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 86.95869 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 85.37963 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.31410 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.54963 | | | | 0.00 | 0 | |
| Total CLN700 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 CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.75800 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 85.61339 | | | | 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 | 81.61789 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.88359 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 87.54688 | | | | 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 | 88.93259 | | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | |
| CLN706 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.07830 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.45215 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.33049 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 83.89190 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 84.14209 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 11/03/2021 Spot Bond | | | | | 0.00000 | 101.38881 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 12/02/2021 Spot Bond | | | | | 0.00000 | 100.72819 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.33277 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.33277 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.33277 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 82.90293 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.09608 | | | | 0.00 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.40585 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 81.87249 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 82.20360 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 100.52461 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 82.93355 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.30492 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.30492 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.30492 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.31060 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.31060 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.31060 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 85.50750 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 86.57942 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.02000 | 108.07760 | 7.02000 | 108.05711 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.80863 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.23000 | 112.02224 | 7.23000 | 112.00038 | | | | 0.00 | 0 | 13,000,000.00 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| COJ07 On 23/03/2021 Spot Bond | | | 5.69000 | 104.25236 | 5.69000 | 104.23629 | | | | 0.00 | 0 | |
| Total COJ07 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 COJ07 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 8.86500 | 111.64202 | 8.86500 | 111.61543 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 5.96000 | 113.77825 | 5.96000 | 113.75990 | | | | 0.00 | 0 | 69,100,000,00 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 69,100,000,00 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 69,100,000,00 |
| COT01 On 03/04/2023 Spot Bond | | | 6.61500 | 107.58875 | 6.61500 | 107.56951 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 9.27500 | 107.59335 | 9.27500 | 107.56655 | | | | 0.00 | 0 | 100,000,00 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| COT03 On 05/06/2028 Spot Bond | | | 9.36500 | 101.46867 | 9.36500 | 101.44316 | | | | 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 | | | 8.98000 | 8.98000 | 8.98000 | 108.12607 | | | | 0.00 | 0 | 167,124,90 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 167,124,90 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 167,124,90 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.61865 | | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.33861 | | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.36340 | | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.11634 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.51493 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2021 Spot Bond | | | | | 0.00000 | 101.00990 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total DENG98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG98 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.25898 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.48992 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.30945 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.22648 | | | | 0.00 | 0 | |
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.48457 | | | | 0.00 | 0 | |
| Total DNG103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG103 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.78241 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.64289 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.75555 | | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 8.11500 | 8.11500 | 8.11500 | 109.09118 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.18873 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.70171 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|---------------------|------------|
| DV2021 On 18/06/2021 Spot Bond | | | 5.73000 | 102.00099 | 5.73000 | 101.98537 | | | 0.00 | 0 | |
| Total DV2021 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV2021 | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 6.10500 | 111.38949 | 6.10500 | 111.37128 | | 21,380,931,000,000.00 | 3,502,200,000 | 3,502,784,50 | |
| Total DV23 SPOT | | | | | | | | 21,380,931,000,000.00 | 3,502,200,000 | 3,502,784,50 | |
| Total For DV23 | | | | | | | | 21,380,931,000,000.00 | 3,502,200,000 | 3,502,784,50 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 29.61806 | 100.00000 | 29.55287 | | 0.00 | 0 | | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 29.61806 | 100.00000 | 29.55287 | | 0.00 | 0 | | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | | |
| DV24 On 18/02/2024 Spot Bond | | | 5.65000 | 115.20430 | 5.65000 | 115.18686 | | 0.00 | 0 | | |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV24 | | | | | | | | 0.00 | 0 | | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.85224 | 9.69000 | 103.82553 | | 0.00 | 0 | | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.85224 | 9.69000 | 103.82553 | | 0.00 | 0 | | |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV24/R2023 | | | | | | | | 0.00 | 0 | | |
| DV29 On 18/02/2029 Spot Bond | | | 11.15000 | 98.50555 | 11.15000 | 98.47651 | | 0.00 | 0 | 240,000,00 | |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | 240,000,00 | |
| Total For DV29 | | | | | | | | 0.00 | 0 | 240,000,00 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.01443 | 10.10000 | 103.98658 | | 0.00 | 0 | | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.01443 | 10.10000 | 103.98658 | | 0.00 | 0 | | |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.59535 | | 0.00 | 0 | | |
| Total DVF21 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF21 | | | | | | | | 0.00 | 0 | | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 99.87639 | | 0.00 | 0 | | |
| Total DVF22 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF22 | | | | | | | | 0.00 | 0 | | |
| DVF22B On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.41759 | | 0.00 | 0 | | |
| Total DVF22B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF22B | | | | | | | | 0.00 | 0 | | |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.25105 | | 0.00 | 0 | | |
| Total DVF22C SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DVF22C | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 98.21951 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 97.48560 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 95.70133 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 98.43782 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.50728 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 97.45190 | | | | 0.00 | 0 | 500,000,00 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.04018 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.87049 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.62193 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.92587 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.75511 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.79508 | | | | 0.00 | 0 | |
| Total DVFB31 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 DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.60000 | 110.82568 | 4.60000 | 110.81199 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.18500 | 108.32995 | 5.18500 | 108.31463 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.09000 | 114.25375 | 6.09000 | 114.23482 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.56000 | 101.08345 | 5.56000 | 101.05978 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.33000 | 89.38680 | 5.33000 | 89.36664 | | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 132.65962 | 2.25000 | 132.64059 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.68000 | 133.90552 | 4.73000 | 133.44502 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.75300 | 118.88435 | 4.75300 | 118.85907 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.80000 | 116.32401 | 4.80000 | 116.29939 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.22000 | 102.47902 | 5.22000 | 102.45603 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.30000 | 91.47132 | 5.30000 | 91.45076 | | | | 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 | 132.65962 | 2.25000 | 132.64059 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 141.66351 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 139.40334 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 115.25860 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 113.42950 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN005 On 13/03/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ELN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN005 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 107.25955 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 106.33490 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 106.79100 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.17397 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 97.67548 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 99.11885 | | | | 0.00 | 0 | |
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ELN012 On 23/12/2021 Spot Bond | | | | | 0.00000 | 101.73996 | | | | 0.00 | 0 | |
| Total ELN012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN012 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 5.16000 | 104.50313 | 5.16000 | 104.48848 | | | | 0.00 | 0 | 20,000,000.00 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000.00 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 20,000,000.00 |
| EMM03 On 04/05/2024 Spot Bond | | | 8.43500 | 106.47151 | 8.43500 | 106.44722 | | | | 0.00 | 0 | 36,200,000.00 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 36,200,000.00 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 36,200,000.00 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.75000 | 10.75000 | 10.75000 | 96.69732 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 101.08991 | | | | 0.00 | 0 | 666,666.60 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666.60 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666.60 |
| EMM06 On 23/06/2025 Spot Bond | | | 8.51500 | 8.51500 | 8.51500 | 104.18950 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 8.51500 | 8.51500 | 8.51500 | 105.77864 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.42500 | 11.42500 | 11.42500 | 78.38026 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.17500 | 10.17500 | 10.17500 | 102.47839 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.42500 | 11.42500 | 11.42500 | 96.05949 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.70985 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.57213 | | | | 0.00 | 0 | |
| Total EPF015 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 EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.47260 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.48686 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.41435 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.40440 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.83715 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.60787 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.36260 | | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EPFC46 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.83909 | | | | 0.00 | 0 | |
| Total EPFC47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC47 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.53391 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.54977 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 16/04/2025 Spot Bond | | | | | 0.00000 | 99.90428 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 10/09/2023 Spot Bond | | | | | 0.00000 | 100.48893 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-------------------|-------------------|
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 30/10/2023 Spot Bond | | | | | 0.00000 | 101.02784 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| ERS3B6 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.74494 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B7 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.70740 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.80492 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.71490 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.75240 | | | | 0.00 | 0 | 110,000,00 |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| ERSA25 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.69543 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA26 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.67739 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA27 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.78989 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 5.51000 | 113.17648 | 5.51000 | 113.15977 | | | 133,342,000,000.00 | 24,200,000 | 861,433,20 | |
| Total ES23 SPOT | | | | | | | | | 133,342,000,000.00 | 24,200,000 | 861,433,20 | |
| Total For ES23 | | | | | | | | | 133,342,000,000.00 | 24,200,000 | 861,433,20 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.63867 | 10.00000 | 104.61093 | | | 0.00 | 0 | | |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES23/R2023 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|---------------------|
| ES26 On 02/04/2026 Spot Bond | | | 7.62500 | 103.13579 | 7.62500 | 103.11458 | | | 143,350,000,000.00 | 18,800,000 | 2,813,466,10 |
| Total ES26 SPOT | | | | | | | | | 143,350,000,000.00 | 18,800,000 | 2,813,466,10 |
| Total For ES26 | | | | | | | | | 143,350,000,000.00 | 18,800,000 | 2,813,466,10 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.18110 | 7.85000 | 102.15948 | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.39500 | 76.65364 | 11.32500 | 77.00717 | | | 227,900,000,000.00 | 20,000,000 | 4,884,555,50 |
| Total ES33 SPOT | | | | | | | | | 227,900,000,000.00 | 20,000,000 | 4,884,555,50 |
| Total For ES33 | | | | | | | | | 227,900,000,000.00 | 20,000,000 | 4,884,555,50 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.44990 | 7.50000 | 102.42906 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.84500 | 76.01404 | 11.84500 | 75.99001 | | | 198,996,000,000.00 | 16,800,000 | 1,260,331,20 |
| Total ES42 SPOT | | | | | | | | | 198,996,000,000.00 | 16,800,000 | 1,260,331,20 |
| Total For ES42 | | | | | | | | | 198,996,000,000.00 | 16,800,000 | 1,260,331,20 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.82308 | 8.50000 | 101.79979 | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 99.89627 | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.53933 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 99.40731 | | | 0.00 | 0 | 50,000,00 |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | 50,000,00 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.33580 | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.01284 | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.69616 | | | 0.00 | 0 | |
| Total FIFB15 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 FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.74516 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.78329 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 101.04400 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 99.96984 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC35 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.74965 | | | | 0.00 | 0 | |
| Total FIFC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC35 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.92692 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 5.51000 | 5.51000 | 5.51000 | 102.79644 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.13582 | | | | 0.00 | 0 | |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.59471 | | | | 0.00 | 0 | 70,000,00 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| FRB19 On 14/04/2021 Spot Bond | | | 6.45000 | 104.47401 | 6.45000 | 104.45585 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 100.47883 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 102.92363 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 104.28627 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 101.94599 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 104.26183 | | | | 0.00 | 0 | 92,396,70 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 92,396,70 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 92,396,70 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 102.34699 | | | | 0.00 | 4,140,000,000 | 2,070,000,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 4,140,000,000 | 2,070,000,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 4,140,000,000 | 2,070,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.60701 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 8.21500 | 109.56608 | 8.21500 | 109.54185 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 31/12/2099 Spot Bond | | | | | 0.00000 | 101.26224 | | | | 0.00 | 0 | 1,500,000,00 |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.41500 | 171.25750 | 1.41500 | 171.23677 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.12000 | 2.12000 | 2.12000 | 312.30323 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.95500 | 2.95500 | 2.95500 | 146.46987 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRBI28 On 31/03/2028 Spot Bond | | | 4.61000 | 183.14744 | 4.61000 | 183.10935 | | | | 0.00 | 0 | 450,000,00 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.92000 | 4.92000 | 4.92000 | 96.52601 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.93000 | 4.93000 | 4.93000 | 207.52780 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 6.07000 | 77.95077 | 6.07000 | 77.93152 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.55000 | 83.92892 | 5.55000 | 83.90929 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ02 On 28/10/2024 Spot Bond | | | 5.64247 | 5.64247 | 5.64247 | 80.68653 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ03 On 10/12/2024 Spot Bond | | | 5.71931 | 5.71931 | 5.71931 | 79.93204 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC107 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 | |
| FRC169 On 31/01/2025 Spot Bond | | | 4.31000 | 4.31000 | 4.31000 | 139.11254 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC178 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC181 On 06/08/2023 Spot Bond | | | | | 0.00000 | 90.33574 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC207 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 FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | |
| FRC22: On 31/01/2022 Spot Bond | | | 2.47500 | 169.41301 | 2.47500 | 169.38768 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23: On 31/01/2022 Spot Bond | | | 3.33500 | 167.93835 | 3.33500 | 167.90936 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.06722 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.42976 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.12620 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.08958 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.22322 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.07964 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 104.28672 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC272 On 02/05/2028 Spot Bond | | | 9.80000 | 101.89421 | 9.80000 | 101.86728 | | | | 0.00 | 0 | |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | |
| FRC274 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.52056 | | | | 0.00 | 0 | |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | |
| FRC277 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.66159 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC279 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.36714 | | | | 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 | 110.26202 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC282 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.65592 | | | | 0.00 | 0 | |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | |
| FRC283 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.18197 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.37821 | | | | 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 | 108.31399 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC286 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.31990 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.13736 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC29 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.33042 | | | | 0.00 | 0 | |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.07283 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.04983 | | | | 0.00 | 0 | |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.79868 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.81395 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.42389 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.15120 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.83669 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.76000 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.13102 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.59132 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.94993 | | | | 0.00 | 0 | |
| Total FRC308 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 FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31304 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.36023 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.49000 | | | | 0.00 | 0 | |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.26000 | | | | 0.00 | 0 | |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.39551 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 111.41000 | | | | 0.00 | 0 | |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 13/10/2026 Spot Bond | | | | | 0.00000 | 97.73796 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.45005 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.09561 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 97.79854 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.39536 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.40454 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.36406 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.10232 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.75729 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.16465 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.61678 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.87218 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.94588 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 02/02/2021 Spot Bond | | | | | 0.00000 | 101.01311 | | | | 0.00 | 0 | |
| Total FRC331 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC331 | | | | | | | | | | 0.00 | 0 | |
| FRC331 On 02/02/2021 Spot Bond | | | | | 0.00000 | 101.01311 | | | | 0.00 | 0 | |
| Total FRC332 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC332 | | | | | | | | | | 0.00 | 0 | |
| FRC332 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.43367 | | | | 0.00 | 0 | |
| Total FRC334 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC334 | | | | | | | | | | 0.00 | 0 | |
| FRC334 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.69156 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC33(O)n 13/09/2021 Spot Bond | | | | | 0.00000 | 106.04790 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC33(O)n 25/04/2023 Spot Bond | | | | | 0.00000 | 103.55528 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC33(O)n 09/06/2021 Spot Bond | | | | | 0.00000 | 100.49797 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC33(O)n 07/12/2023 Spot Bond | | | | | 0.00000 | 101.15006 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 20/02/2024 Spot Bond | | | | | 0.00000 | 101.32753 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 20/12/2024 Spot Bond | | | | | 0.00000 | 100.46805 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 17/08/2021 Spot Bond | | | | | 0.00000 | 100.66539 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 21/12/2027 Spot Bond | | | | | 0.00000 | 100.32728 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 15/10/2022 Spot Bond | | | | | 0.00000 | 99.94153 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 03/08/2021 Spot Bond | | | | | 0.00000 | 100.92243 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 20/12/2025 Spot Bond | | | | | 0.00000 | 100.42469 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34(O)n 27/03/2024 Spot Bond | | | | | 0.00000 | 100.35852 | | | | 0.00 | 0 | |
| Total FRC347 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 FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC347 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.24934 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC348 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.08212 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC349 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.97237 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC350 On 31/08/2023 Spot Bond | | | | | 0.00000 | 100.68018 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC351 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.84636 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC352 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.77528 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC353 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.17325 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC354 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.60431 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 3.11500 | 3.11500 | 3.11500 | 168.28569 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 3.05500 | 3.05500 | 3.05500 | 168.38855 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 3.03500 | 3.03500 | 3.03500 | 168.42285 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.95000 | 93.59076 | 4.95000 | 93.57036 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.23000 | 101.88628 | 5.23000 | 101.86357 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.44840 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.75187 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.41006 | | | | 0.00 | 0 | 80,000,00 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.03409 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.35646 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.47538 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.82273 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 104.27508 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.66050 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.55000 | 4.55000 | 4.55000 | 86.54208 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS10 On 31/01/2038 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 102.92336 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.41171 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.98934 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.29000 | 101.10016 | 5.29000 | 101.07745 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 5.25000 | 201.05266 | 5.25000 | 201.00739 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.43000 | 99.29453 | 5.43000 | 99.27187 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 07/12/2033 Spot Bond | | | 5.28000 | 5.28000 | 5.28000 | 200.40890 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2025 Spot Bond | | | 3.86000 | 141.53368 | 3.86000 | 141.50726 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 124.59946 | 3.70500 | 124.57672 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.28000 | 101.23066 | 5.28000 | 101.20796 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.40000 | 198.08181 | 5.40000 | 198.03640 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.45000 | 197.10335 | 5.45000 | 197.05792 | | | | 0.00 | 0 | |
| Total FRS121 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 FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 3.39000 | 179.67375 | 3.39000 | 144.05971 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.48000 | 196.51910 | 5.48000 | 196.47364 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 5.43000 | 99.29453 | 5.43000 | 99.27187 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 5.28000 | 175.51455 | 5.28000 | 175.47491 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 6.18000 | 90.26951 | 6.18000 | 90.24711 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 5.17000 | 176.74227 | 5.17000 | 176.70288 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 5.23000 | 176.07139 | 5.23000 | 176.03185 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.99000 | 186.90183 | 5.99000 | 186.85607 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 6.13000 | 90.83877 | 6.13000 | 90.81634 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 99.27187 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.41000 | 99.55005 | 5.41000 | 99.52738 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 5.04000 | 178.20598 | 5.04000 | 178.16686 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.76000 | 191.16638 | 5.76000 | 191.12074 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 5.17000 | 176.74227 | 5.17000 | 176.70288 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 5.17000 | 176.74227 | 5.17000 | 176.70288 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 5.46000 | 173.52662 | 5.46000 | 173.48658 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 4.16000 | 139.93274 | 4.16000 | 139.90551 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 2.17500 | 169.93200 | 2.17500 | 169.90796 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 5.52000 | 172.86974 | 5.52000 | 172.82957 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.56000 | 172.43340 | 5.56000 | 172.39316 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 4.13000 | 140.09189 | 4.13000 | 140.06472 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 5.03500 | 178.26254 | 5.03500 | 178.22344 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.57000 | 5.57000 | 5.57000 | 172.28426 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 15.80359 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.04153 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.18591 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.31692 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | |
| 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 | 100.37013 | | | | 0.00 | 0 | 180,000,00 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| FRS18 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.23197 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 04/10/2021 Spot Bond | | | | | 0.00000 | 139.81796 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 16/11/2023 Spot Bond | | | | | 0.00000 | 156.74881 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 151.29389 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 155.82954 | | | | 0.00 | 0 | |
| Total FRS187 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 FRS187 | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 131.14296 | | | 0.00 | 0 | |
| Total FRS188 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | 0.00 | 0 | |
| FRS188 On 19/06/2026 Spot Bond | | | | | 0.00000 | 21.00351 | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | 0.00 | 0 | |
| FRS194 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.82969 | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.96692 | | | 0.00 | 0 | 120,000,00 |
| Total FRS199 SPOT | | | | | | | | | 0.00 | 0 | 120,000,00 |
| Total For FRS199 | | | | | | | | | 0.00 | 0 | 120,000,00 |
| FRS199 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.85917 | | | 0.00 | 0 | 240,000,00 |
| Total FRS200 SPOT | | | | | | | | | 0.00 | 0 | 240,000,00 |
| Total For FRS200 | | | | | | | | | 0.00 | 0 | 240,000,00 |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.65208 | | | 0.00 | 0 | 80,000,00 |
| Total FRS201 SPOT | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For FRS201 | | | | | | | | | 0.00 | 0 | 80,000,00 |
| FRS201 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 | |
| FRS202 On 15/03/2021 Spot Bond | | | | | 0.00000 | 114.15552 | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | 0.00 | 0 | |
| FRS205 On 14/10/2025 Spot Bond | | | | | 0.00000 | 99.95683 | | | 0.00 | 0 | 30,000,00 |
| Total FRS206 SPOT | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For FRS206 | | | | | | | | | 0.00 | 0 | 30,000,00 |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.71910 | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | 0.00 | 0 | |
| FRS209 On 03/09/2021 Spot Bond | | | | | 0.00000 | 121.00135 | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | 0.00 | 0 | |
| FRS213 On 04/03/2021 Spot Bond | | | | | 0.00000 | 110.92878 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS214 | | | | | | | | | | 0.00 | 0 | |
| FRS214 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 | 103.93602 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.28168 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 26/06/2025 Spot Bond | | | | | 0.00000 | 103.33059 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 06/07/2022 Spot Bond | | | | | 0.00000 | 100.09149 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 104.41510 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 103.25631 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.32728 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 103.22743 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.85724 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS228 On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.77028 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS229 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 | |
| FRS230 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.83819 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 18/08/2025 Spot Bond | | | | | 0.00000 | 94.70122 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS232 On 19/08/2025 Spot Bond | | | | | 0.00000 | 95.86961 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS233 On 25/08/2025 Spot Bond | | | | | 0.00000 | 95.26596 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS234 On 28/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 31/03/2032 Spot Bond | | | 10.05000 | 10.05000 | 10.05000 | 103.79973 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS236 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS236 | | | | | | | | | | 0.00 | 0 | |
| FRS237 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 13/10/2023 Spot Bond | | | | | 0.00000 | 107.62562 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS239 On 23/10/2025 Spot Bond | | | | | 0.00000 | 101.37417 | | | | 0.00 | 0 | |
| Total FRS239 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 FRS239 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 31/03/2032 Spot Bond | | | | | 0.00000 | 97.00784 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 04/12/2022 Spot Bond | | | | | 0.00000 | 100.71338 | | | | 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 | 100.81048 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 29/12/2025 Spot Bond | | | | | 0.00000 | 96.52218 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.07675 | | | | 0.00 | 0 | |
| Total FRS245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS245 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 2.16000 | 2.16000 | 2.16000 | 311.96719 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 1.90000 | 314.20187 | 1.90000 | 314.15953 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 1.90000 | 1.90000 | 1.90000 | 314.15953 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.41500 | 171.25750 | 1.41500 | 171.23677 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.41500 | 171.25750 | 1.41500 | 171.23677 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.94520 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.13000 | 94.34604 | 5.13000 | 94.32525 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.77000 | 66.53202 | 4.77000 | 99.18346 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.28000 | 3.28000 | 3.28000 | 144.66480 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.56000 | 3.56000 | 3.56000 | 143.13036 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 2.96000 | 2.96000 | 2.96000 | 305.33803 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 4.70000 | 4.70000 | 4.70000 | 108.95954 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 5.46500 | 119.34258 | 5.46500 | 119.32490 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 5.81500 | 119.99850 | 5.81500 | 119.97981 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 6.62500 | 116.16842 | 6.62500 | 116.14762 | | | | 0.00 | 0 | |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | |
| FRX27 On 07/03/2027 Spot Bond | | | 6.60500 | 121.43673 | 6.60500 | 121.41493 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.02500 | 122.54504 | 7.02500 | 122.52206 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRX30 On 31/01/2030 Spot Bond | | | 8.12500 | 114.63627 | 8.12500 | 114.61146 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 8.59000 | 109.76708 | 8.59000 | 109.74199 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 8.53500 | 117.12630 | 8.53500 | 117.09941 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 10.81500 | 77.94632 | 10.81500 | 77.92377 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.14123 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.43634 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.65085 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.57568 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.61538 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.63948 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.64657 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.79137 | | | | 0.00 | 0 | |
| Total GBL04 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 GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.45212 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.56778 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 98.66266 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.50942 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.54923 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.82047 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.52000 | 103.51889 | 4.52000 | 103.49762 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.16527 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.84981 | | | | 0.00 | 0 | |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.86958 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.03874 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 5.66000 | 113.73762 | 5.66000 | 113.72018 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.42952 | | | | 0.00 | 0 | |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 100.98995 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.16500 | 107.18579 | 8.16500 | 107.16222 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 99.90820 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.02415 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.20971 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.80070 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.34662 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 98.77587 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.40555 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.42290 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 96.85482 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.55305 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 97.34471 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 96.89043 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 97.25514 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 97.19664 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.15973 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.93371 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.22760 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.82602 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.68486 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.28555 | | | | 0.00 | 0 | |
| Total GRT45 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 GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.27108 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.63695 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.17667 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.67272 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.67834 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.17300 | | | | 0.00 | 0 | |
| Total H12T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T1 | | | | | | | | | | 0.00 | 0 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.55987 | | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 99.47927 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 97.35001 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 98.43573 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.94056 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.69040 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.54168 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 100.47312 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.17078 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.16024 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.15729 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.50000 | 309.17516 | 2.50000 | 309.12844 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.85000 | 2.85000 | 2.85000 | 313.02416 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 9.67500 | 108.09540 | 9.67500 | 108.06766 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.28000 | 73.94164 | 5.28000 | 93.44778 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.38500 | 89.56479 | 11.38500 | 89.53783 | | | | 0.00 | 0 | 7,145,000,00 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 7,145,000,00 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 7,145,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.30760 | 100.00000 | 13.27830 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|----------------------|
| HWAY3 On 31/07/2035 Spot Bond | | | 11.44500 | 88.75398 | 11.44500 | 88.72713 | | | | 0.00 | 0 | 5,345,000,00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,345,000,00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,345,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.30675 | 100.00000 | 13.27745 | | | | 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 | 100.12077 | | | | 0.00 | 0 | 25,000,000,00 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| Total For HWF11 | | | | | | | | | | 0.00 | 0 | 25,000,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.14487 | | | | 0.00 | 0 | 10,000,000,00 |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.55880 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.61900 | 148.38634 | 2.71000 | 147.84789 | | | 39,667,247,764,200.00 | 15,145,951,800 | 330,811,550,60 | |
| Total I2025 SPOT | | | | | | | | | 19,667,247,764,200.00 | 15,145,951,800 | 330,811,550,60 | |
| Total For I2025 | | | | | | | | | 19,667,247,764,200.00 | 15,145,951,800 | 330,811,550,60 | |
| I2029 On 31/03/2029 Spot Bond | | | 4.05000 | 102.93457 | 4.05000 | 102.91471 | | | 126,319,339,620,000.00 | 31,189,960,400 | 184,318,710,00 | |
| Total I2029 SPOT | | | | | | | | | 126,319,339,620,000.00 | 31,189,960,400 | 184,318,710,00 | |
| Total For I2029 | | | | | | | | | 126,319,339,620,000.00 | 31,189,960,400 | 184,318,710,00 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.45000 | 98.54183 | 4.45000 | 98.52169 | | | 12,368,597,890,000.00 | 2,779,460,200 | 125,544,464,90 | |
| Total I2033 SPOT | | | | | | | | | 12,368,597,890,000.00 | 2,779,460,200 | 125,544,464,90 | |
| Total For I2033 | | | | | | | | | 12,368,597,890,000.00 | 2,779,460,200 | 125,544,464,90 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.53000 | 111.63082 | 4.53000 | 111.60800 | | | 208,635,868,896,000.00 | 46,056,483,200 | 321,341,437,70 | |
| Total I2038 SPOT | | | | | | | | | 18,635,868,896,000.00 | 46,056,483,200 | 321,341,437,70 | |
| Total For I2038 | | | | | | | | | 18,635,868,896,000.00 | 46,056,483,200 | 321,341,437,70 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.55000 | 99.56624 | 4.55000 | 99.54569 | | | 59,799,497,030,000.00 | 13,142,746,600 | 402,780,741,30 | |
| Total I2046 SPOT | | | | | | | | | 19,799,497,030,000.00 | 13,142,746,600 | 402,780,741,30 | |
| Total For I2046 | | | | | | | | | 19,799,497,030,000.00 | 13,142,746,600 | 402,780,741,30 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.55000 | 100.39873 | 4.55000 | 100.37795 | | | 123,778,103,540,000.00 | 27,203,978,800 | 266,043,299,50 | |
| Total I2050 SPOT | | | | | | | | | 123,778,103,540,000.00 | 27,203,978,800 | 266,043,299,50 | |
| Total For I2050 | | | | | | | | | 123,778,103,540,000.00 | 27,203,978,800 | 266,043,299,50 | |
| IBL101 On 24/05/2022 Spot Bond | | | 5.49500 | 5.49500 | 5.49500 | 105.84597 | | | 0.00 | 0 | | |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.80750 | | | | 0.00 | 0 | |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.62000 | 308.18167 | 2.62000 | 308.13410 | | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.83381 | | | | 0.00 | 0 | |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.58817 | | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.79633 | | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.61887 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.70614 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 101.23848 | | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.70694 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.67462 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 101.17179 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.81824 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.28847 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 99.91081 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.66148 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.61480 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 99.50265 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 99.42683 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL140 On 14/02/2021 Spot Bond | | | | | 0.00000 | 100.64579 | | | | 0.00 | 0 | |
| Total IBL140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL140 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.62177 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.61820 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.38273 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.31881 | | | | 0.00 | 0 | 160,000,00 |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.10815 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.51783 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.54345 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 101.56093 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.61649 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 1.52500 | 1.52500 | 1.52500 | 171.04349 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.14000 | 115.56185 | 6.14000 | 115.54286 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.15727 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.81500 | 170.55795 | 1.81500 | 170.53547 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 4.57000 | 110.99610 | 4.57000 | 110.98225 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.97919 | | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For IBL86 | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 4.38000 | 103.56918 | 4.38000 | 103.55694 | | | 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 | 77.85679 | 100.00000 | 77.69919 | | | 0.00 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.69729 | | | 0.00 | 0 | 200,000,00 |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.10364 | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.37228 | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 7.36500 | 108.51005 | 7.36500 | 108.48838 | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 9.65000 | 111.69202 | 9.65000 | 111.98445 | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.50262 | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 7.98500 | 114.14444 | 7.98500 | 114.11989 | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.98509 | | | 0.00 | 0 | |
| Total IDCG12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG12 | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.84439 | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.74459 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.51124 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 99.14966 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.85426 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.37775 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2024 Spot Bond | | | | | 0.00000 | 98.68474 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.32778 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2024 Spot Bond | | | | | 0.00000 | 98.61050 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 101.15375 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.39403 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 6.86500 | 107.04664 | 6.86500 | 107.02680 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 5.23500 | 103.02310 | 5.23500 | 103.00852 | | | | 0.00 | 0 | |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 60.01181 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.60740 | | | | 0.00 | 0 | |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.80490 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.53051 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 94.75894 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.53631 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.37919 | | | | 0.00 | 0 | |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | |
| INLV04 On 11/02/2021 Spot Bond | | | 6.68000 | 105.80409 | 6.68000 | 105.78483 | | | | 0.00 | 0 | |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.73928 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 101.81143 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.38039 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.29566 | | | | 0.00 | 0 | |
| Total IPF18 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 IPF18 | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.30108 | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.92084 | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.41451 | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.91195 | | | 0.00 | 0 | 20,000,00 |
| Total IPF24 SPOT | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For IPF24 | | | | | | | | | 0.00 | 0 | 20,000,00 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 99.94517 | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.85357 | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.87057 | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.20404 | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 98.45681 | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.10715 | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.41197 | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 101.23214 | 2.75000 | 101.22464 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.93000 | 168.45682 | 5.93000 | 168.41584 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.31180 | | | | 0.00 | 0 | |
| Total IV033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | |
| IV034 On 11/02/2021 Spot Bond | | | 6.68000 | 105.65492 | 6.68000 | 105.63568 | | | | 0.00 | 0 | |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 102.13837 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 102.90557 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.41212 | | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.91500 | 3.91500 | 3.91500 | 166.92325 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 101.97740 | | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 7.50000 | 106.48047 | 7.50000 | 106.45882 | | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 103.12926 | | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.51500 | 7.51500 | 7.51500 | 105.81152 | | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.42488 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 2.41500 | 169.51661 | 2.41500 | 169.49153 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.35505 | | | | 0.00 | 2,524,000,000 | 1,262,000,000 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 2,524,000,000 | 1,262,000,000 |
| Total For IV046 | | | | | | | | | | 0.00 | 2,524,000,000 | 1,262,000,000 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 101.90779 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.83000 | 169.52107 | 5.83000 | 169.48027 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.18159 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 10.68000 | 103.69131 | 10.68000 | 103.66199 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 5.99500 | 105.22719 | 5.99500 | 105.21013 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.21450 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.21977 | | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.21625 | | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.15455 | | | | 0.00 | 0 | |
| Total IVC109 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 IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.64500 | 102.86458 | 5.64500 | 102.84899 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.44866 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.92751 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.27708 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 101.17243 | | | | 0.00 | 0 | |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.66160 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 99.01426 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.55510 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.12605 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.17863 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.29878 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.94023 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.89174 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.54612 | | | | 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 | |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.81138 | | | | 0.00 | 0 | |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 101.05858 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.19404 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.38725 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.42401 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.25156 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC169 On 19/02/2021 Spot Bond | | | | | 0.00000 | 101.75002 | | | | 0.00 | 0 | |
| Total IVC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC169 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 99.88813 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.51222 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.18456 | | | | 0.00 | 0 | |
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.00018 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.02882 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.02882 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.76205 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.81830 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 100.36604 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.22047 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC185 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.23231 | | | | 0.00 | 0 | |
| Total IVC185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC185 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 100.44015 | 7.40000 | 100.42009 | | | | 0.00 | 0 | |
| Total IVC186 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 IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC187 On 27/11/2021 Spot Bond | | | | | 0.00000 | 100.62103 | | | | 0.00 | 0 | |
| Total IVC187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC187 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.65152 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2021 Spot Bond | | | | | 0.00000 | 100.40027 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVZ021 On 07/01/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 3.95000 | | | | 0.00 | 0 | |
| Total IVZ021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ021 | | | | | | | | | | 0.00 | 0 | |
| IVZ022 On 14/01/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.91350 | | | | 0.00 | 0 | |
| Total IVZ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ022 | | | | | | | | | | 0.00 | 0 | |
| IVZ023 On 21/01/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.83793 | | | | 0.00 | 0 | |
| Total IVZ023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ023 | | | | | | | | | | 0.00 | 0 | |
| IVZ024 On 28/01/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.76248 | | | | 0.00 | 0 | |
| Total IVZ024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ024 | | | | | | | | | | 0.00 | 0 | |
| IVZ025 On 04/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.68320 | | | | 0.00 | 0 | |
| Total IVZ025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ025 | | | | | | | | | | 0.00 | 0 | |
| IVZ026 On 09/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.62878 | | | | 0.00 | 0 | |
| Total IVZ026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ026 | | | | | | | | | | 0.00 | 0 | |
| IVZ027 On 11/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.60703 | | | | 0.00 | 0 | |
| Total IVZ027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ027 | | | | | | | | | | 0.00 | 0 | |
| IVZ028 On 16/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.55269 | | | | 0.00 | 0 | |
| Total IVZ028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ028 | | | | | | | | | | 0.00 | 0 | |
| IVZ029 On 18/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.53098 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| Total IVZ029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ029 | | | | | | | | | | 0.00 | 0 | |
| IVZ030 On 23/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.47673 | | | | 0.00 | 0 | |
| Total IVZ030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ030 | | | | | | | | | | 0.00 | 0 | |
| IVZ031 On 25/02/2021 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 99.45504 | | | | 0.00 | 0 | |
| Total IVZ031 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ031 | | | | | | | | | | 0.00 | 0 | |
| IVZ032 On 04/03/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.36380 | | | | 0.00 | 0 | |
| Total IVZ032 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ032 | | | | | | | | | | 0.00 | 0 | |
| IVZ033 On 11/03/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.28623 | | | | 0.00 | 0 | |
| Total IVZ033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ033 | | | | | | | | | | 0.00 | 0 | |
| IVZ034 On 18/03/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.20878 | | | | 0.00 | 0 | |
| Total IVZ034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ034 | | | | | | | | | | 0.00 | 0 | |
| IVZ035 On 25/03/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.13145 | | | | 0.00 | 0 | |
| Total IVZ035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ035 | | | | | | | | | | 0.00 | 0 | |
| IVZ036 On 01/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 041,000,000,000,000.00 | 50,410,000,000 | 37,800,000,000 | |
| Total IVZ036 SPOT | | | | | | | | | 11,000,000,000,000.00 | 50,410,000,000 | 37,800,000,000 | |
| Total For IVZ036 | | | | | | | | | 11,000,000,000,000.00 | 50,410,000,000 | 37,800,000,000 | |
| JIBAR On 15/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.39846 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.05410 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 6.23000 | 105.19250 | 6.23000 | 105.17478 | | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 98.81247 | | | | 0.00 | 0 | 20,000,00 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 98.41339 | | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 99.89146 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.29038 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.61008 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 99.88068 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.12064 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 7.95500 | 131.38039 | 7.95500 | 131.35207 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 95.76071 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 93.66335 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 6.46000 | 105.91170 | 6.46000 | 105.89320 | | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 94.34050 | | | | 0.00 | 0 | |
| Total LBK23 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 LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 8.48000 | 108.33190 | 8.48000 | 108.30719 | | | | 0.00 | 0 | |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 98.66516 | | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 94.52185 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 11.74500 | 95.96053 | 11.74500 | 95.93029 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.53000 | 101.33183 | 9.53000 | 101.30592 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 95.31534 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 91.98473 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.89558 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.04237 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 94.26899 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 93.81320 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 84.39034 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.58889 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.03000 | 109.52036 | 6.03000 | 109.50249 | | | | 0.00 | 0 | 2,500,000,00 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.39755 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.74262 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.89304 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.30742 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 100.54088 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.24365 | | | | 0.00 | 0 | |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.46831 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 101.44643 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.90778 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.93340 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.66074 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.68908 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.71033 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MAQ19 On 08/01/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MAQ192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAQ192 | | | | | | | | | | 0.00 | 0 | |
| MAQ19 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 82,000,000,000 | 82,000,000,000 | |
| Total MAQ193 SPOT | | | | | | | | | 10,000,000,000,000.00 | 82,000,000,000 | 82,000,000,000 | |
| Total For MAQ193 | | | | | | | | | 10,000,000,000,000.00 | 82,000,000,000 | 82,000,000,000 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.74107 | | | | 0.00 | 0 | |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.85270 | | | | 0.00 | 0 | |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.68105 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.28969 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.48561 | | | | 0.00 | 0 | |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF066 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.57232 | | | | 0.00 | 0 | |
| Total MBF067 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 MBF067 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.62485 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.73967 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP03: On 23/02/2021 Spot Bond | | | | | 0.00000 | 100.62153 | | | | 0.00 | 0 | |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.60054 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 13/04/2021 Spot Bond | | | | | 0.00000 | 99.97561 | | | | 0.00 | 0 | |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.09984 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.93447 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.18101 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.31125 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.92797 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.55558 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.18102 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.18482 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.98872 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For MBP050 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.48418 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 17/03/2021 Spot Bond | | | 4.80500 | 104.15498 | 4.80500 | 104.14138 | | | | 0.00 | 0 | |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 6.91000 | 6.91000 | 6.91000 | 121.66275 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.28000 | 112.88012 | 5.28000 | 112.86413 | | | | 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 | 100.97745 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 99.86175 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 98.75607 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 7.51500 | 109.17544 | 7.51500 | 109.15332 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 99.86365 | | | | 0.00 | 0 | 142,800,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 142,800,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 142,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.71066 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 98.84128 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.37978 | | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.03880 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 98.37652 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.80531 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.83911 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.86905 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 98.73006 | | | | 0.00 | 0 | 380,000,00 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 380,000,00 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 380,000,00 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 99.03805 | | | | 0.00 | 0 | 5,597,80 |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | 5,597,80 |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | 5,597,80 |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.49642 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.28398 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.71120 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 101.16528 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 7.46500 | 107.08039 | 7.46500 | 107.05906 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 101.26631 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.87461 | | | | 0.00 | 0 | |
| Total MTNC22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC22 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MTNC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC23 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/02/2021 Spot Bond | | | | | 0.00000 | 100.69487 | | | | 0.00 | 0 | |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.68157 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.68157 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.73495 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 101.15045 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.92951 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.33289 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.42941 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.72607 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.28913 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.37276 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.44372 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.50885 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.50000 | 106.01500 | 5.50000 | 105.99911 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.08000 | 113.76231 | 6.08000 | 113.74379 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 8.39500 | 113.91106 | 8.39500 | 113.88561 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.03847 | | | | 0.00 | 0 | |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.07135 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.94204 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 101.01636 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.95839 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 5.38000 | 103.68136 | 5.38000 | 103.66623 | | | | 0.00 | 0 | |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 102.94396 | 9.38000 | 102.91795 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 5.64500 | 114.82368 | 5.64500 | 114.80602 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 4.53000 | 102.55755 | 4.53000 | 102.54507 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 4.94500 | 107.67233 | 4.94500 | 107.65804 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 5.51500 | 118.09570 | 5.51500 | 118.07825 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 6.28500 | 118.46236 | 6.28500 | 118.44223 | | | | 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 | | | 5.47500 | 106.58264 | 5.47500 | 106.56682 | | | | 0.00 | 0 | |
| Total NBK19A 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 NBK19A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 6.27500 | 119.60501 | 6.27500 | 119.58472 | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.33506 | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | |
| NBK21 On 21/07/2027 Spot Bond | | | 7.31500 | 122.00903 | 7.31500 | 121.98521 | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | |
| NBK22 On 19/11/2022 Spot Bond | | | 4.57000 | 111.14589 | 4.57000 | 111.13201 | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 6.00000 | 121.04475 | 6.00000 | 121.02499 | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | |
| NBK24 On 19/11/2027 Spot Bond | | | 7.04000 | 122.49700 | 7.04000 | 122.47359 | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK24 On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.79959 | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | |
| NBK25 On 17/02/2023 Spot Bond | | | 5.04000 | 5.04000 | 5.04000 | 115.31750 | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | |
| NBK25 On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.98016 | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 25.84395 | 100.00000 | 25.78612 | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | |
| NBK26 On 22/04/2026 Spot Bond | | | | | 0.00000 | 104.26363 | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 7.22500 | 119.01850 | 7.22500 | 118.99517 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 4.97500 | 116.37827 | 4.97500 | 116.36273 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 6.38500 | 123.68388 | 6.38500 | 123.66275 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 5.60500 | 115.01625 | 5.60500 | 114.99897 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.88498 | | | | 0.00 | 0 | 40,000,00 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| NBK31 On 09/11/2023 Spot Bond | | | 5.73000 | 111.11669 | 5.73000 | 111.09935 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.07847 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK34 On 10/05/2021 Spot Bond | | | | | 0.00000 | 101.01699 | | | | 0.00 | 0 | 80,000,00 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 103.07933 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 102.51259 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK38 On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.55353 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 9.19000 | 9.19000 | 9.19000 | 71.63320 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 104.41311 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.10947 | | | | 0.00 | 0 | 110,000,00 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.77893 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.73366 | | | | 0.00 | 0 | |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.78960 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.82595 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 103.33768 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.85139 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.31916 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 102.08991 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.08029 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.18254 | | | | 0.00 | 0 | |
| Total NBK52B 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 NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.35377 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.65082 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.30912 | | | | 0.00 | 0 | |
| Total NBK55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK55 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.87240 | | | | 0.00 | 0 | |
| Total NBK56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK56 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.98818 | | | | 0.00 | 0 | |
| Total NBK57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK57 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.27843 | | | | 0.00 | 0 | |
| Total NBK58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK58 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.96476 | | | | 0.00 | 0 | |
| Total NBK59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK59 | | | | | | | | | | 0.00 | 0 | |
| NBK6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 101.05900 | | | | 0.00 | 0 | |
| Total NBK60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK60 | | | | | | | | | | 0.00 | 0 | |
| NBK6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 99.53445 | | | | 0.00 | 0 | |
| Total NBK61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK61 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.32733 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NCLN8 On 20/03/2024 Spot Bond | | | 8.36000 | 109.64854 | 8.36000 | 109.62374 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.32448 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 8.39500 | 109.02885 | 8.39500 | 109.00408 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.32733 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.33177 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.33746 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 103.34762 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 103.33607 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 99.90701 | | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.49971 | | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.76228 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 103.58871 | | | | 0.00 | 0 | |
| Total NGL02 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 NGL02 | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.07542 | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.22513 | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.01494 | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.79219 | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 98.98389 | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 104.95020 | | | 0.00 | 0 | 50,000,00 |
| Total NGL08 SPOT | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For NGL08 | | | | | | | | | 0.00 | 0 | 50,000,00 |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 104.50557 | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 104.22424 | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.69076 | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 101.55064 | | | 0.00 | 0 | |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT104 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.99496 | | | 0.00 | 0 | 1,330,000,00 |
| Total NGT105 SPOT | | | | | | | | | 0.00 | 0 | 1,330,000,00 |
| Total For NGT105 | | | | | | | | | 0.00 | 0 | 1,330,000,00 |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.50595 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 101.14055 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 102.21340 | 13.50000 | 102.17722 | | | | 0.00 | 0 | |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 99.68300 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 99.86470 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 101.48837 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.90725 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.56263 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.82610 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.52834 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 101.24850 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 26/02/2021 Spot Bond | | | | | 0.00000 | 100.69729 | | | | 0.00 | 0 | |
| Total NHM017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM017 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 100.88896 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 100.92045 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 100.88647 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 197.05792 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.54000 | 4.54000 | 4.54000 | 183.92876 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.46500 | 3.46500 | 3.46500 | 143.64884 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 100.65941 | | | | 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 | | | 5.28000 | 5.28000 | 5.28000 | 101.20796 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 143.07591 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.96000 | 3.96000 | 3.96000 | 140.97099 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 183.46001 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 4.33000 | 186.44960 | 4.33000 | 186.41223 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.39500 | 99.74221 | 5.39500 | 99.71954 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.24870 | | | | 0.00 | 0 | 2,500,000,00 |
| Total NN011 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For NN011 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 102.66183 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.52561 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 96.71850 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 132.05598 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 102.88955 | | | | 0.00 | 0 | 70,000,00 |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 102.98152 | | | | 0.00 | 0 | 80,000,00 |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 99.72800 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.68201 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 102.02688 | | | | 0.00 | 0 | 180,000,00 |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.16360 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 111.16966 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.57294 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.69486 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 101.71922 | | | | 0.00 | 0 | 160,000,00 |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 125.75837 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.99922 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 125.57588 | | | | 0.00 | 500,000,000 | 250,000,00 |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 250,000,00 |
| Total For NN048 | | | | | | | | | | 0.00 | 500,000,000 | 250,000,00 |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 125.93790 | | | | 0.00 | 500,000,000 | 250,000,00 |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 250,000,00 |
| Total For NN049 | | | | | | | | | | 0.00 | 500,000,000 | 250,000,00 |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.42117 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 114.99791 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 102.26536 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 103.45975 | | | | 0.00 | 0 | |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 104.84203 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 100.19920 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.44402 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 19/01/2021 Spot Bond | | | | | 0.00000 | 120.24000 | | | | 0.00 | 0 | |
| Total NNF011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF011 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 12/06/2025 Spot Bond | | | | | 0.00000 | 102.03034 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 104.76000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 102.84000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 15/07/2025 Spot Bond | | | | | 0.00000 | 106.47000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.29000 | | | | 0.00 | 0 | |
| Total NNF016 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 NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 21/09/2023 Spot Bond | | | | | 0.00000 | 103.59585 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.65898 | | | | 0.00 | 0 | |
| Total NNF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF018 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.64580 | | | | 0.00 | 0 | |
| Total NNF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF019 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 95.79569 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.57552 | | | | 0.00 | 0 | |
| Total NNF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF020 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 18/11/2021 Spot Bond | | | | | 0.00000 | 100.65142 | | | | 0.00 | 0 | |
| Total NNF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF021 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.38528 | | | | 0.00 | 0 | |
| Total NNF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF022 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 95.79569 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 126.58231 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 107.68699 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.44772 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 85.01537 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.67358 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.67498 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.62814 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.48765 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.50018 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.72839 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.69495 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.54748 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 113.63650 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.56742 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 6.15000 | 112.68493 | 6.15000 | 112.66608 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NRA02 On 31/05/2023 Spot Bond | | | 2.75000 | 195.55434 | 2.75000 | 195.52349 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 8.63500 | 121.78687 | 8.63500 | 121.75859 | | | | 0.00 | 0 | |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 13.62858 | 100.00000 | 13.59825 | | | | 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 | 100.73365 | | | | 0.00 | 0 | 20,000,00 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.80145 | | | | 0.00 | 0 | 200,000,00 |
| Total NTC22 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For NTC22 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.78994 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.27166 | | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.80173 | | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.81502 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.38237 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.38763 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.28625 | | | | 0.00 | 0 | |
| Total NTC29 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 NTC29 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 100.47167 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 100.36162 | | | | 0.00 | 0 | 18,000,000,00 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 0 | 18,000,000,00 |
| Total For NTC32 | | | | | | | | | | 0.00 | 0 | 18,000,000,00 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.28610 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.33000 | 108.90789 | 5.33000 | 108.89206 | | | | 0.00 | 0 | 1,500,000,00 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| OML07 On 19/03/2025 Spot Bond | | | 6.57500 | 119.25102 | 6.57500 | 119.22970 | | | | 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 | | | 5.53000 | 112.04460 | 5.53000 | 112.02772 | | | | 0.00 | 0 | 1,000,000,00 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| OML10 On 14/09/2025 Spot Bond | | | 6.90000 | 121.24726 | 6.90000 | 121.22454 | | | | 0.00 | 0 | 910,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 910,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 910,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 98.98389 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.97276 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.44910 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 100.46211 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|------------|
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.60605 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.04028 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.83723 | | | | 0.00 | 0 | |
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 100.58317 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.71030 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.80941 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.82356 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.83771 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 6.71500 | 118.91594 | 6.61500 | 119.43307 | | | 140,969,679,159,500.00 | 2,999,399,803,300 | 334,020,856,00 | |
| Total R186 SPOT | | | | | | | | | 10,969,679,159,500.00 | 999,399,803,300 | 334,020,856,00 | |
| Total For R186 | | | | | | | | | 10,969,679,159,500.00 | 999,399,803,300 | 334,020,856,00 | |
| R197 On 07/12/2023 Spot Bond | | | 1.55000 | 317.18037 | 1.55000 | 317.14066 | | | 125,383,220,000.00 | 80,892,400 | 116,178,773,50 | |
| Total R197 SPOT | | | | | | | | | 125,383,220,000.00 | 80,892,400 | 116,178,773,50 | |
| Total For R197 | | | | | | | | | 125,383,220,000.00 | 80,892,400 | 116,178,773,50 | |
| R202 On 07/12/2033 Spot Bond | | | 4.43000 | 218.27877 | 4.45000 | 217.79360 | | | 191,145,555,830,000.00 | 43,147,981,000 | 152,220,751,60 | |
| Total R202 SPOT | | | | | | | | | 11,145,555,830,000.00 | 43,147,981,000 | 152,220,751,60 | |
| Total For R202 | | | | | | | | | 11,145,555,830,000.00 | 43,147,981,000 | 152,220,751,60 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-------------------------|
| R2023 On 28/02/2023 Spot Bond | | | 4.49500 | 109.40181 | 4.48000 | 109.41984 | | | 504,256,323,213,000.00 | 334,651,017,400 | 728,704,569,70 |
| Total R2023 SPOT | | | | | | | | | 14,256,323,213,000.00 | 334,651,017,400 | 728,704,569,70 |
| Total For R2023 | | | | | | | | | 14,256,323,213,000.00 | 334,651,017,400 | 728,704,569,70 |
| R2030 On 31/01/2030 Spot Bond | | | 8.67500 | 99.40554 | 8.67500 | 99.38260 | | | 286,682,855,320,000.00 | 1,301,058,542,400 | 1,954,836,089,80 |
| Total R2030 SPOT | | | | | | | | | 16,682,855,320,000.00 | 301,058,542,400 | 354,836,089,80 |
| Total For R2030 | | | | | | | | | 16,682,855,320,000.00 | 301,058,542,400 | 354,836,089,80 |
| R2032 On 31/03/2032 Spot Bond | | | 9.67500 | 92.70967 | 9.67500 | 92.68561 | | | 050,089,162,000,000.00 | 521,973,040,000 | 1,143,760,669,80 |
| Total R2032 SPOT | | | | | | | | | 10,089,162,000,000.00 | 521,973,040,000 | 143,760,669,80 |
| Total For R2032 | | | | | | | | | 10,089,162,000,000.00 | 521,973,040,000 | 143,760,669,80 |
| R2035 On 28/02/2035 Spot Bond | | | 10.48500 | 91.53169 | 10.48500 | 91.50585 | | | 243,418,999,794,000.00 | 309,338,960,400 | 1,132,692,643,90 |
| Total R2035 SPOT | | | | | | | | | 13,418,999,794,000.00 | 309,338,960,400 | 132,692,643,90 |
| Total For R2035 | | | | | | | | | 13,418,999,794,000.00 | 309,338,960,400 | 132,692,643,90 |
| R2037 On 31/01/2037 Spot Bond | | | 10.72500 | 86.93313 | 10.72500 | 86.90845 | | | 193,272,080,000,000.00 | 111,260,800,000 | 812,763,123,50 |
| Total R2037 SPOT | | | | | | | | | 13,272,080,000,000.00 | 111,260,800,000 | 312,763,123,50 |
| Total For R2037 | | | | | | | | | 13,272,080,000,000.00 | 111,260,800,000 | 312,763,123,50 |
| R2040 On 31/01/2040 Spot Bond | | | 10.87000 | 89.11081 | 10.87000 | 89.08519 | | | 374,527,042,500,000.00 | 218,447,750,000 | 1,096,965,393,80 |
| Total R2040 SPOT | | | | | | | | | 14,527,042,500,000.00 | 218,447,750,000 | 1,096,965,393,80 |
| Total For R2040 | | | | | | | | | 14,527,042,500,000.00 | 218,447,750,000 | 1,096,965,393,80 |
| R2044 On 31/01/2044 Spot Bond | | | 10.93500 | 85.64773 | 10.93500 | 85.62296 | | | 926,002,080,500,000.00 | 450,480,300,000 | 1,028,541,842,70 |
| Total R2044 SPOT | | | | | | | | | 16,002,080,500,000.00 | 450,480,300,000 | 1,028,541,842,70 |
| Total For R2044 | | | | | | | | | 16,002,080,500,000.00 | 450,480,300,000 | 1,028,541,842,70 |
| R2048 On 28/02/2048 Spot Bond | | | 10.84500 | 84.99952 | 10.84500 | 84.97473 | | | 642,191,208,418,000.00 | 1,626,758,064,400 | 1,339,708,777,70 |
| Total R2048 SPOT | | | | | | | | | 12,191,208,418,000.00 | 626,758,064,400 | 339,708,777,70 |
| Total For R2048 | | | | | | | | | 12,191,208,418,000.00 | 626,758,064,400 | 339,708,777,70 |
| R208 On 31/03/2021 Spot Bond | | | 3.60000 | 102.58579 | 3.60000 | 102.57575 | | | 601,527,960,000,000.00 | 167,091,100,000 | 455,791,100,00 |
| Total R208 SPOT | | | | | | | | | 11,527,960,000,000.00 | 167,091,100,000 | 455,791,100,00 |
| Total For R208 | | | | | | | | | 11,527,960,000,000.00 | 167,091,100,000 | 455,791,100,00 |
| R209 On 31/03/2036 Spot Bond | | | 10.40500 | 70.36667 | 10.33500 | 70.75307 | | | 326,011,737,500,000.00 | 223,547,500,000 | 684,093,278,40 |
| Total R209 SPOT | | | | | | | | | 26,011,737,500,000.00 | 223,547,500,000 | 684,093,278,40 |
| Total For R209 | | | | | | | | | 26,011,737,500,000.00 | 223,547,500,000 | 684,093,278,40 |
| R210 On 31/03/2028 Spot Bond | | | 3.78000 | 193.13643 | 3.83000 | 192.48135 | | | 84,474,719,532,000.00 | 22,347,809,400 | 100,864,564,10 |
| Total R210 SPOT | | | | | | | | | 14,474,719,532,000.00 | 22,347,809,400 | 100,864,564,10 |
| Total For R210 | | | | | | | | | 14,474,719,532,000.00 | 22,347,809,400 | 100,864,564,10 |
| R212 On 31/01/2022 Spot Bond | | | 1.15000 | 171.72333 | 1.16500 | 171.67729 | | | 1,946,528,870,000.00 | 1,692,633,800 | 118,245,562,10 |
| Total R212 SPOT | | | | | | | | | 1,946,528,870,000.00 | 1,692,633,800 | 118,245,562,10 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R212 | | | | | | | | | 1,946,528,870,000.00 | 1,692,633,800 | 118,245,562,10 |
| R213 On 28/02/2031 Spot Bond | | | 9.26500 | 87.89654 | 9.15000 | 88.55015 | | | 092,901,569,034,000.00 | 225,893,315,600 | 455,652,260,20 |
| Total R213 SPOT | | | | | | | | | 12,901,569,034,000.00 | 225,893,315,600 | 455,652,260,20 |
| Total For R213 | | | | | | | | | 12,901,569,034,000.00 | 225,893,315,600 | 455,652,260,20 |
| R214 On 28/02/2041 Spot Bond | | | 10.72500 | 67.80521 | 10.72500 | 67.78564 | | | 294,622,402,500,000.00 | 307,190,900,000 | 932,776,505,30 |
| Total R214 SPOT | | | | | | | | | 14,622,402,500,000.00 | 307,190,900,000 | 932,776,505,30 |
| Total For R214 | | | | | | | | | 14,622,402,500,000.00 | 307,190,900,000 | 932,776,505,30 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.67464 | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.58085 | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.09133 | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 97.89888 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.37730 | | | 0.00 | 0 | |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 96.61244 | | | 0.00 | 0 | 100,000,00 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | 100,000,00 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.75598 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 98.78486 | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.53385 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 98.67828 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB1' On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.17094 | | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | | 0.00 | 0 | |
| RDFB2' On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.28754 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.30107 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2' On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.19231 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2' On 22/08/2022 Spot Bond | | | | | 0.00000 | 97.80459 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2' On 22/08/2024 Spot Bond | | | | | 0.00000 | 96.35658 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2' On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.75539 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 100.46065 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED12' On 12/04/2021 Spot Bond | | | | | 0.00000 | 99.97762 | | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | |
| RED14' On 17/03/2021 Spot Bond | | | | | 0.00000 | 100.13737 | | | | 0.00 | 0 | |
| Total RED141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED141 | | | | | | | | | | 0.00 | 0 | |
| RED14' On 17/03/2021 Spot Bond | | | | | 0.00000 | 100.11786 | | | | 0.00 | 0 | |
| Total RED142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED142 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RED16 On 07/12/2021 Spot Bond | | | | | 0.00000 | 100.36095 | | | | 0.00 | 0 | |
| Total RED161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED161 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.55681 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.46470 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.81131 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.67638 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.02873 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 102.26276 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 102.57301 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.77347 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 99.97253 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.07724 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.29982 | | | | 0.00 | 0 | |
| Total RES49 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 RES49 | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 101.20480 | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | |
| RW21 On 21/04/2021 Spot Bond | | | 5.27000 | 103.50549 | 5.27000 | 103.49077 | | | 0.00 | 0 | |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW21 | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.13000 | 109.73440 | 6.13000 | 109.71620 | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.02000 | 96.88641 | 11.02000 | 96.85786 | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 4.78000 | 110.34865 | 4.78000 | 110.33424 | | | 0.00 | 0 | 2,030,000,00 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,030,000,00 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,00 |
| SBK24 On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 101.96645 | | | 0.00 | 0 | |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | |
| SBK26 On 25/04/2021 Spot Bond | | | 5.55000 | 104.48854 | 5.55000 | 104.47290 | | | 0.00 | 0 | |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.90355 | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.86328 | | | 0.00 | 0 | |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | |
| SBS19 On 23/06/2021 Spot Bond | | | 4.27000 | 103.13540 | 4.27000 | 103.12356 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 6.07500 | 119.49173 | 6.07500 | 119.47197 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.72926 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 5.03500 | 118.46280 | 5.03500 | 118.44679 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 6.17000 | 110.23199 | 6.17000 | 110.21348 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 6.58000 | 117.37609 | 6.58000 | 117.35522 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 5.30500 | 119.04286 | 5.30500 | 119.02565 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 5.68000 | 116.29349 | 5.68000 | 116.27579 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 7.81500 | 116.52697 | 7.81500 | 116.50269 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.22500 | 104.92868 | 4.22500 | 104.91656 | | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 4.63000 | 110.96084 | 4.63000 | 110.94681 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 5.83500 | 121.75468 | 5.83500 | 121.73534 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SBS43 On 12/11/2027 Spot Bond | | | 6.72000 | 123.97188 | 6.72000 | 123.94925 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.88372 | | | | 0.00 | 0 | |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 4.73000 | 115.99466 | 4.73000 | 115.97992 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.55523 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.75095 | | | | 0.00 | 0 | |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | |
| SBS50 On 31/01/2022 Spot Bond | | | 4.33500 | 109.44312 | 4.33500 | 109.43036 | | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.00000 | 5.00000 | 5.00000 | 117.72176 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 105.02641 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.50892 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.29144 | | | | 0.00 | 0 | 160,000,00 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.42500 | 106.89558 | 4.42500 | 106.88273 | | | | 0.00 | 0 | |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.31965 | | | | 0.00 | 0 | |
| Total SBS57 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 SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.53433 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.59519 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.73795 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 102.23183 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.67431 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.09052 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.67841 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.20376 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.92508 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.56994 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 1.97000 | 313.61030 | 1.97000 | 313.56744 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.50000 | 5.50000 | 5.50000 | 196.08531 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.61789 | | | | 0.00 | 282,000,000 | 141,000,00 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 282,000,000 | 141,000,00 |
| Total For SBT101 | | | | | | | | | | 0.00 | 282,000,000 | 141,000,00 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 104.39236 | | | | 0.00 | 866,000,000 | 593,000,00 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 866,000,000 | 593,000,00 |
| Total For SBT102 | | | | | | | | | | 0.00 | 866,000,000 | 593,000,00 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.29932 | | | | 0.00 | 2,320,000,000 | 1,160,000,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 2,320,000,000 | 1,160,000,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 2,320,000,000 | 1,160,000,00 |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.24697 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 103.22199 | | | | 0.00 | 0 | 80,000,00 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 99.26305 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 6.58000 | 111.02175 | 6.58000 | 111.00201 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 99.89016 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.62529 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 104.69056 | | | | 0.00 | 0 | 70,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.70358 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 98.54645 | | | | 0.00 | 0 | |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.23683 | | | | 0.00 | 0 | 40,000,00 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.79551 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.76040 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.95075 | | | | 0.00 | 0 | 30,000,00 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.79094 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.83368 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.84438 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.76807 | | | | 0.00 | 0 | |
| Total SLRB5 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 SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.84438 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.97406 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.93594 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.96498 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.87490 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.34164 | | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.33000 | 114.18272 | 6.33000 | 114.16318 | | | | 0.00 | 0 | 4,050,000,00 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 4,050,000,00 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 4,050,000,00 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.77903 | | | | 0.00 | 0 | 3,731,90 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 3,731,90 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 3,731,90 |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 100.58598 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 99.09277 | | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.81107 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.29873 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.61884 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.66035 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.21707 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.40028 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.43423 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.66263 | | | | 0.00 | 0 | 173,597,80 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 173,597,80 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 173,597,80 |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.96497 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.04763 | | | | 0.00 | 0 | 8,396,70 |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | 8,396,70 |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | 8,396,70 |
| SPG01 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.55590 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 01/12/2021 Spot Bond | | | | | 0.00000 | 100.48782 | | | | 0.00 | 0 | |
| Total SPGC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC02 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.96485 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN00 On 31/03/2021 Spot Bond | | | 5.14500 | 102.25078 | 5.14500 | 102.23651 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.14500 | 102.25078 | 5.14500 | 102.23651 | | | | 0.00 | 0 | |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 4.12500 | 4.12500 | 4.12500 | 140.09128 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 6.59000 | 119.58952 | 6.59000 | 119.56822 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 8.64000 | 91.65306 | 8.64000 | 91.63165 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 97.18040 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.66961 | | | | 0.00 | 0 | |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 104.36540 | | | | 0.00 | 0 | |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 99.97199 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 5.88000 | 112.23968 | 5.88000 | 112.22182 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.23000 | 101.88628 | 5.23000 | 101.86357 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.41887 | | | | 0.00 | 0 | |
| Total SSN044 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 SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.08567 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.60334 | | | | 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 | | | 2.58000 | 2.58000 | 2.58000 | 308.46512 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.07790 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.95066 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN057 | | | | | | | | | | 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 | 100.07649 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/03/2028 Spot Bond | | | 5.05000 | 5.05000 | 5.05000 | 178.05376 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/01/2025 Spot Bond | | | 3.51000 | 3.51000 | 3.51000 | 143.40298 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/01/2038 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 99.27187 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/03/2029 Spot Bond | | | 4.89000 | 4.89000 | 4.89000 | 96.73873 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2028 Spot Bond | | | 5.01000 | 5.01000 | 5.01000 | 178.50668 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN065 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.61372 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.60115 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN069 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.57021 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.41421 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.40395 | | | | 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 | |
| SSN076 On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.32455 | | | | 0.00 | 0 | 80,000,00 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| SSN077 On 13/07/2023 Spot Bond | | | | | 0.00000 | 99.97134 | | | | 0.00 | 0 | 120,000,00 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| SSN078 On 31/07/2021 Spot Bond | | | | | 0.00000 | 95.18400 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.66642 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.45528 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.94856 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 5.32500 | 5.32500 | 5.32500 | 199.51520 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.03589 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.88961 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.87791 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.50102 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.68208 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.52971 | | | | 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 | | | 9.34000 | 95.51086 | 9.34000 | 95.48717 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.51301 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.39089 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.46055 | | | | 0.00 | 0 | |
| Total SSN103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN103 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/03/2028 Spot Bond | | | 5.05500 | 86.19631 | 5.05500 | 177.99724 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 07/12/2033 Spot Bond | | | 5.50500 | 81.67140 | 5.50500 | 195.98837 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 7.18500 | 109.70262 | 7.18500 | 109.68135 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.66154 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 101.78033 | 8.55000 | 101.75680 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.44858 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.55467 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.52373 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total T16OM3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM3 | | | | | | | | | | 0.00 | 0 | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.03335 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.03462 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.52310 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.86092 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.03771 | | | | 0.00 | 0 | |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.02271 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.38402 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.64194 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.41175 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.14340 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.16427 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.60162 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.09109 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 101.14209 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.78316 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 99.95471 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 99.95201 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TH10A On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.68023 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 4.87500 | 105.76731 | 4.87500 | 105.75324 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.22494 | | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 5.03500 | 104.90402 | 5.03500 | 104.88962 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.76164 | | | | 0.00 | 0 | |
| Total TH14B1 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 TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.88913 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.70559 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.24603 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.30371 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.78565 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.22768 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.26606 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.98777 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.63589 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 101.35975 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.52210 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.61618 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.58480 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.67762 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.01979 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.09662 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.74036 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.24929 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.70833 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.41287 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.48984 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.99237 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.59613 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16A2 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.62151 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A3 On 21/08/2024 Spot Bond | | | 8.49000 | 103.30710 | 8.49000 | 103.28376 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A4 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.62685 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A5 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.62819 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A7 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.59057 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A8 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.61997 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A9 On 21/08/2024 Spot Bond | | | 5.76000 | 101.58990 | 5.76000 | 102.23116 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.65357 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B2 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.70164 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B3 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.70010 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.69497 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C2 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.75904 | | | | 0.00 | 0 | |
| Total TH16C2 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 TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.73748 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.98169 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.09486 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.02410 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.54162 | | | | 0.00 | 0 | |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.24590 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.62000 | 108.50731 | 5.62000 | 108.49070 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 6.78000 | 112.29013 | 6.78000 | 112.26945 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.52967 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.45518 | | | | 0.00 | 0 | 30,000,00 |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| TL28 On 24/04/2025 Spot Bond | | | 7.06500 | 110.07992 | 7.06500 | 110.05893 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.57974 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|---------------------|------------|
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.31351 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.45600 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.84490 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.45000 | 113.01512 | 6.45000 | 112.99530 | | | 6,450,000,000.00 | 1,000,000 | 1,212,599,30 | |
| Total TN23 SPOT | | | | | | | | | 6,450,000,000.00 | 1,000,000 | 1,212,599,30 | |
| Total For TN23 | | | | | | | | | 6,450,000,000.00 | 1,000,000 | 1,212,599,30 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 21.64807 | 100.00000 | 21.59963 | | | 0.00 | 0 | | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | | |
| TN25 On 19/08/2025 Spot Bond | | | 8.03500 | 109.29930 | 8.03500 | 109.27590 | | | 33,747,000,000.00 | 4,200,000 | 7,504,599,00 | |
| Total TN25 SPOT | | | | | | | | | 33,747,000,000.00 | 4,200,000 | 7,504,599,00 | |
| Total For TN25 | | | | | | | | | 33,747,000,000.00 | 4,200,000 | 7,504,599,00 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 15.27035 | 100.00000 | 15.23673 | | | 0.00 | 0 | | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | | |
| TN27 On 14/11/2027 Spot Bond | | | 8.42500 | 103.86150 | 8.42500 | 103.83783 | | | 20,220,000,000.00 | 2,400,000 | 7,952,939,60 | |
| Total TN27 SPOT | | | | | | | | | 20,220,000,000.00 | 2,400,000 | 7,952,939,60 | |
| Total For TN27 | | | | | | | | | 20,220,000,000.00 | 2,400,000 | 7,952,939,60 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.51373 | 100.00000 | 10.49021 | | | 0.00 | 0 | | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | | |
| TN30 On 09/10/2030 Spot Bond | | | 10.33500 | 103.70553 | 10.33500 | 103.67682 | | | 0.00 | 0 | 1,500,000,00 | |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,00 | |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 1,500,000,00 | |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 119.40761 | 8.00000 | 119.38188 | | | 0.00 | 0 | | |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TN40 On 09/10/2040 Spot Bond | | | 12.19500 | 92.06206 | 12.19500 | 92.03211 | | | | 0.00 | 0 | 2,660,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 2,660,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 2,660,000,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.77052 | 10.75000 | 102.74095 | | | | 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 | 99.44677 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 5.59000 | 107.38549 | 5.59000 | 107.36914 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.73754 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.98181 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.78655 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 99.66057 | | | | 0.00 | 0 | 10,000,00 |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.97201 | | | | 0.00 | 0 | 10,000,00 |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| TRA4A On 13/04/2024 Spot Bond | | | 5.88000 | 112.05551 | 5.88000 | 112.03768 | | | | 0.00 | 0 | 10,000,00 |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 99.97368 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.97201 | | | | 0.00 | 0 | |
| Total TRA4A7 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 TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 102.13227 | 8.62000 | 102.10859 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 96.81957 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.96627 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 04/03/2021 Spot Bond | | | | | 0.00000 | 99.01915 | | | | 0.00 | 0 | |
| Total TSP243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP243 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 18/03/2021 Spot Bond | | | | | 0.00000 | 98.78610 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 08/04/2021 Spot Bond | | | | | 0.00000 | 98.46478 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 22/04/2021 Spot Bond | | | | | 0.00000 | 98.41918 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 21/07/2021 Spot Bond | | | | | 0.00000 | 97.53538 | | | | 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 | 97.14818 | | | | 0.00 | 0 | |
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 16/09/2021 Spot Bond | | | | | 0.00000 | 97.24037 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 09/04/2021 Spot Bond | | | | | 0.00000 | 99.05262 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TSP252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP252 | | | | | | | | | | 0.00 | 0 | |
| TSP252 On 17/05/2021 Spot Bond | | | | | 0.00000 | 98.64869 | | | | 0.00 | 0 | |
| Total TSP253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP253 | | | | | | | | | | 0.00 | 0 | |
| TSP253 On 26/05/2021 Spot Bond | | | | | 0.00000 | 98.56426 | | | | 0.00 | 0 | |
| Total TSP254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP254 | | | | | | | | | | 0.00 | 0 | |
| TSP254 On 29/11/2021 Spot Bond | | | | | 0.00000 | 96.34877 | | | | 0.00 | 0 | |
| Total TSP255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP255 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.05595 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.39608 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.39110 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF02 On 24/10/2024 Spot Bond | | | | | 0.00000 | 101.29953 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 12/01/2021 Spot Bond | | | | | 0.00000 | 100.97551 | | | | 0.00 | 0 | |
| Total TWC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC351 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 19/01/2021 Spot Bond | | | | | 0.00000 | 100.89098 | | | | 0.00 | 0 | |
| Total TWC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC352 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.81162 | | | | 0.00 | 0 | |
| Total TWC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC353 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 29/01/2021 Spot Bond | | | | | 0.00000 | 100.75884 | | | | 0.00 | 0 | |
| Total TWC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC354 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TWC35 On 09/02/2021 Spot Bond | | | | | 0.00000 | 100.66778 | | | | 0.00 | 0 | |
| Total TWC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC355 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 16/02/2021 Spot Bond | | | | | 0.00000 | 100.59533 | | | | 0.00 | 0 | |
| Total TWC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC356 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 26/02/2021 Spot Bond | | | | | 0.00000 | 100.48658 | | | | 0.00 | 0 | |
| Total TWC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC357 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.37560 | | | | 0.00 | 0 | |
| Total TWC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC358 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 18/03/2021 Spot Bond | | | | | 0.00000 | 100.33718 | | | | 0.00 | 0 | |
| Total TWC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC359 | | | | | | | | | | 0.00 | 0 | |
| UG21 On 02/03/2021 Spot Bond | | | 6.29000 | 104.46786 | 6.29000 | 104.45001 | | | | 0.00 | 0 | |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 8.76500 | 114.25603 | 8.76500 | 114.22896 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 99.68727 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 99.83164 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 101.01335 | | | | 0.00 | 0 | |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.64743 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.67828 | | | | 0.00 | 0 | |
| Total VKE14 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 VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.70847 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.73897 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VRI882 On 28/01/2021 Spot Bond | | | | | 0.00000 | 100.77733 | | | | 0.00 | 0 | |
| Total VRI882 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VRI882 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.52584 | | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 99.69819 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| WSP5 On 28/05/2021 Spot Bond | | | 4.40000 | 102.81441 | 4.40000 | 102.80221 | | | | 0.00 | 0 | |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 76.13274 | 100.00000 | 75.98107 | | | | 0.00 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | | | 89,787,878,878,130,700.009,149,010,591,100 271,843,392,70 |
| Total for SPOT : | | | | | | | | | | | | 89,787,878,878,130,700.00 149,010,591,100 271,843,392,70 |
| Total Futures | | | | | | | | | | | | 89 787 879 112 480 000.00 149,010,593,734 271,844,362,62 |
| Total Options | | | | | | | | | | 9 184 690.00 | 3,000 | 158,35 |
| Grand Total: | | | | | | | | | | 89,787,879,121,664,700.00 | 149,010,596,734 | 271,844,521,02 |