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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2021

| 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 | 06/05/2021 | Bond Future | | | 11.46774 | 75.27427 | 11.68332 | 74.14717 | | | 0.00 | 0 | 35 |
| ES33 | On | 05/08/2021 | Bond Future | | | 11.72240 | 76.08163 | 11.94752 | 74.94153 | | | 0.00 | 0 | |
| ES33 | On | 04/11/2021 | Bond Future | | | 11.98026 | 73.14153 | 12.21808 | 71.97445 | | | 0.00 | 0 | |
| ES33 | On | 03/02/2022 | Bond Future | | | 12.25705 | 73.96491 | 12.51097 | 72.75954 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 06/05/2021 | Bond Future | | | 12.04527 | 73.46582 | 12.27173 | 72.15975 | | | 0.00 | 0 | 4,77 |
| ES42 | On | 05/08/2021 | Bond Future | | | 12.28906 | 74.25444 | 12.52598 | 72.93355 | | | 0.00 | 0 | |
| ES42 | On | 04/11/2021 | Bond Future | | | 12.53778 | 70.81144 | 12.78842 | 69.46177 | | | 0.00 | 0 | |
| ES42 | On | 03/02/2022 | Bond Future | | | 12.79577 | 71.60921 | 13.06297 | 70.21972 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,77 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,77 |
| I2025 | On | 06/05/2021 | Bond Future | | | 150.60414 | 150.60414 | 150.23847 | 150.23847 | | | 0.00 | 0 | 7,75 |
| I2025 | On | 05/08/2021 | Bond Future | | | 150.72713 | 150.72713 | 150.35551 | 150.35551 | | | 0.00 | 0 | |
| I2025 | On | 04/11/2021 | Bond Future | | | 152.41547 | 152.41547 | 152.01021 | 152.01021 | | | 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 | 03/02/2022 | Bond Future | | | 152.60878 | 152.60878 | 152.14686 | 152.14686 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| Total For I2025 | | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| I2029 | On | 06/05/2021 | Bond Future | | | 108.00629 | 108.00629 | 108.00365 | 108.00365 | | | | 0.00 | 0 | 2,38 |
| I2029 | On | 05/08/2021 | Bond Future | | | 109.19125 | 109.19125 | 109.18724 | 109.18724 | | | | 0.00 | 0 | |
| I2029 | On | 04/11/2021 | Bond Future | | | 109.26482 | 109.26482 | 109.23950 | 109.23950 | | | | 0.00 | 0 | |
| I2029 | On | 03/02/2022 | Bond Future | | | 110.51919 | 110.51919 | 110.45613 | 110.45613 | | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | | 0.00 | 0 | 2,38 |
| Total For I2029 | | | | | | | | | | | | | 0.00 | 0 | 2,38 |
| I2033 | On | 06/05/2021 | Bond Future | | | 101.92117 | 101.92117 | 101.91681 | 101.91681 | | | | 0.00 | 0 | 9,58 |
| I2033 | On | 05/08/2021 | Bond Future | | | 103.03928 | 103.03928 | 103.03355 | 103.03355 | | | | 0.00 | 0 | |
| I2033 | On | 04/11/2021 | Bond Future | | | 102.96969 | 102.96969 | 102.94377 | 102.94377 | | | | 0.00 | 0 | |
| I2033 | On | 03/02/2022 | Bond Future | | | 104.15176 | 104.15176 | 104.09036 | 104.09036 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | | 0.00 | 0 | 9,58 |
| Total For I2033 | | | | | | | | | | | | | 0.00 | 0 | 9,58 |
| I2038 | On | 06/05/2021 | Bond Future | | | 116.34860 | 116.34860 | 116.26562 | 116.26562 | | | | 0.00 | 0 | 7,75 |
| I2038 | On | 05/08/2021 | Bond Future | | | 115.90467 | 115.90467 | 115.81922 | 115.81922 | | | | 0.00 | 0 | |
| I2038 | On | 04/11/2021 | Bond Future | | | 117.20313 | 117.20313 | 117.09395 | 117.09395 | | | | 0.00 | 0 | |
| I2038 | On | 03/02/2022 | Bond Future | | | 116.79777 | 116.79777 | 116.64732 | 116.64732 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| Total For I2038 | | | | | | | | | | | | | 0.00 | 0 | 7,75 |
| I2046 | On | 06/05/2021 | Bond Future | | | 103.65254 | 103.65254 | 104.72205 | 104.72205 | | | | 0.00 | 0 | 14,85 |
| I2046 | On | 05/08/2021 | Bond Future | | | 104.78993 | 104.78993 | 105.86976 | 105.86976 | | | | 0.00 | 0 | |
| I2046 | On | 04/11/2021 | Bond Future | | | 104.15761 | 104.15761 | 105.22893 | 105.22893 | | | | 0.00 | 0 | |
| I2046 | On | 03/02/2022 | Bond Future | | | 105.35357 | 105.35357 | 106.40106 | 106.40106 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | | 0.00 | 0 | 14,85 |
| Total For I2046 | | | | | | | | | | | | | 0.00 | 0 | 14,85 |
| I2050 | On | 06/05/2021 | Bond Future | | | 105.32173 | 105.32173 | 105.31651 | 105.31651 | | | | 0.00 | 0 | 10,90 |
| I2050 | On | 05/08/2021 | Bond Future | | | 104.55091 | 104.55091 | 104.54436 | 104.54436 | | | | 0.00 | 0 | |
| I2050 | On | 04/11/2021 | Bond Future | | | 105.72224 | 105.72224 | 105.69506 | 105.69506 | | | | 0.00 | 0 | |
| I2050 | On | 03/02/2022 | Bond Future | | | 104.99001 | 104.99001 | 104.92633 | 104.92633 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | | 0.00 | 0 | 10,90 |
| Total For I2050 | | | | | | | | | | | | | 0.00 | 0 | 10,90 |
| R186 | On | 06/05/2021 | Bond Future | | | 7.26362 | 118.75363 | 7.39782 | 118.09142 | | 6.28 | | 17,100,522.72 | 144 | 105,28 |
| R186 | On | 05/08/2021 | Bond Future | | | 7.44510 | 114.74654 | 7.58802 | 114.07579 | | 6.18 | | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | | | 7.62783 | 116.00575 | 7.78494 | 115.30498 | | 5.97 | | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | | | 7.82915 | 112.02992 | 8.00614 | 111.28194 | | 5.75 | | 0.00 | 0 | |

| Contract 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 | | | | | | | | | | | | 17,100,522.72 | 144 | 105,28 |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Call | | | 15,163.83000 | 15.16383 | 15,826,040 | 6.85 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.77 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.85 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Call | | | 15,204.86000 | 15.20486 | 15,867,070 | 6.85 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.78 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.85 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Call | | | 15,122.78000 | 15.12278 | 15,784,990 | 6.85 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 10.76 | Put | | | 0.00000 | 0.00000 | 0,000 | 6.85 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Call | | | 1,123.26000 | 1.12326 | 1,437,080 | 6.40 | 0.00 | 0 | |
| R186 | On | 06/05/2021 | Bond Future | 7.30 | Put | | | 1,605.48000 | 1.60548 | 1,257,090 | 6.40 | 0.00 | 0 | 15,17 |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 5,207.44000 | 5.20744 | 5,773,290 | 6.71 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 464.94000 | 0.46494 | 360,040 | 6.71 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 5,134.82000 | 5.13482 | 5,697,750 | 6.71 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 480.96000 | 0.48096 | 373,140 | 6.71 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 5,171.09000 | 5.17109 | 5,735,490 | 6.71 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 472.89000 | 0.47289 | 366,540 | 6.71 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Call | | | 3,134.01000 | 3.13401 | 3,567,270 | 6.22 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Put | | | 1,745.20000 | 1.74520 | 1,477,690 | 6.22 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Call | | | 3,161.76000 | 3.16176 | 3,596,910 | 6.22 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Put | | | 1,729.22000 | 1.72922 | 1,463,600 | 6.22 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Call | | | 3,106.38000 | 3.10638 | 3,537,730 | 6.21 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Put | | | 1,761.31000 | 1.76131 | 1,491,890 | 6.21 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Put | | | 4,285.11000 | 4.28511 | 3,792,530 | 5.68 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Call | | | 1,233.58000 | 1.23358 | 1,485,060 | 5.67 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Put | | | 4,343.22000 | 4.34322 | 3,846,720 | 5.67 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Call | | | 1,247.83000 | 1.24783 | 1,501,260 | 5.67 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Put | | | 4,313.91000 | 4.31391 | 3,819,360 | 5.67 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Call | | | 1,262.58000 | 1.26258 | 1,517,980 | 5.68 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 15,17 |
| Total For R186 | | | | | | | | | | | | 17,100,522.72 | 144 | 120,46 |
| R197 | On | 06/05/2021 | Bond Future | | | 319.69966 | 319.69966 | 320.11928 | 320.11928 | | | 0.00 | 0 | 2,07 |
| R197 | On | 05/08/2021 | Bond Future | | | 315.21025 | 315.21025 | 315.63059 | 315.63059 | | | 0.00 | 0 | |
| R197 | On | 04/11/2021 | Bond Future | | | 318.74178 | 318.74178 | 319.10467 | 319.10467 | | | 0.00 | 0 | |
| R197 | On | 03/02/2022 | Bond Future | | | 314.30885 | 314.30885 | 314.56734 | 314.56734 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,07 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,07 |
| R202 | On | 06/05/2021 | Bond Future | | | 227.03087 | 227.03087 | 229.19861 | 229.19861 | | | 0.00 | 0 | 8,02 |
| R202 | On | 05/08/2021 | Bond Future | | | 225.27397 | 225.27397 | 227.46271 | 227.46271 | | | 0.00 | 0 | |
| R202 | On | 04/11/2021 | Bond Future | | | 227.79752 | 227.79752 | 229.96617 | 229.96617 | | | 0.00 | 0 | |
| R202 | On | 03/02/2022 | Bond Future | | | 226.11450 | 226.11450 | 228.22948 | 228.22948 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|---------------|------------------|------------|
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,02 | |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,02 | |
| R2023 | On | 06/05/2021 | Bond Future | | | 5.23379 | 105.78357 | 5.22694 | 105.79556 | | 1.52 | | 0.00 | 0 | 40,95 |
| R2023 | On | 05/08/2021 | Bond Future | | | 5.39338 | 106.91782 | 5.38623 | 106.92860 | | 1.46 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | | | 5.58114 | 104.18291 | 5.58880 | 104.17319 | | 1.32 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | | | 5.85336 | 105.35515 | 5.89818 | 105.30926 | | 1.08 | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 40,95 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Call | | | 3,998.03000 | 3.99803 | 3,986,040 | 2.00 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.57 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.00 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Call | | | 4,014.66000 | 4.01466 | 4,002,670 | 2.00 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.58 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.00 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Call | | | 3,981.40000 | 3.98140 | 3,969,410 | 2.00 | | 0.00 | 0 | |
| R2023 | On | 06/05/2021 | Bond Future | 7.56 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.00 | | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 507.30000 | 0.50730 | 511,770 | 1.56 | | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 376.38000 | 0.37638 | 370,210 | 1.56 | | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 521.59000 | 0.52159 | 526,200 | 1.56 | | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 384.30000 | 0.38430 | 378,060 | 1.56 | | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 514.40000 | 0.51440 | 518,940 | 1.56 | | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 392.30000 | 0.39230 | 385,990 | 1.56 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Call | | | 149.84000 | 0.14984 | 151,400 | 1.30 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Put | | | 1,003.54000 | 1.00354 | 995,380 | 1.30 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Call | | | 143.11000 | 0.14311 | 144,610 | 1.30 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Put | | | 1,022.49000 | 1.02249 | 1,014,270 | 1.30 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Call | | | 146.45000 | 0.14645 | 147,980 | 1.30 | | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Put | | | 1,012.99000 | 1.01299 | 1,004,800 | 1.30 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Put | | | 990.36000 | 0.99036 | 954,370 | 1.07 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Call | | | 139.52000 | 0.13952 | 149,550 | 1.07 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Put | | | 982.25000 | 0.98225 | 946,390 | 1.07 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Call | | | 134.72000 | 0.13472 | 144,490 | 1.07 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Put | | | 998.18000 | 0.99818 | 962,060 | 1.07 | | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Call | | | 137.26000 | 0.13726 | 147,160 | 1.07 | | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 40,95 | |
| R2030 | On | 06/05/2021 | Bond Future | | | 9.00230 | 96.21885 | 9.17622 | 95.22974 | | 10.83 | | 43,490,920.20 | 452 | 113,55 |
| R2030 | On | 05/08/2021 | Bond Future | | | 9.20610 | 93.24556 | 9.38834 | 92.24463 | | 10.69 | | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | | | 9.40117 | 94.26911 | 9.59506 | 93.23878 | | 10.26 | | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | | | 9.61321 | 91.32591 | 9.82262 | 90.25184 | | 9.97 | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 43,490,920.20 | 452 | 113,55 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.70 | Call | | | 12,948.31000 | 12.94831 | 13,935,150 | 11.92 | | 0.00 | 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 | 11.70 | Put | | | 4.38000 | 0.00438 | 2,110 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Put | | | 4.53000 | 0.00453 | 2,190 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.95 | Call | | | 1,302.34000 | 1.30234 | 1,727,430 | 10.97 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.95 | Put | | | 2,591.53000 | 2.59153 | 2,027,510 | 10.97 | 0.00 | 0 | 2,50 |
| R2030 | On | 06/05/2021 | Bond Future | 8.36 | Put | | | 5,122.08000 | 5.12208 | 4,306,520 | 10.56 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.36 | Call | | | 360.69000 | 0.36069 | 534,240 | 10.56 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.86 | Put | | | 2,912.48000 | 2.91248 | 2,305,780 | 10.91 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.86 | Call | | | 1,103.99000 | 1.10399 | 1,486,400 | 10.91 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.90 | Call | | | 1,189.61000 | 1.18961 | 1,590,920 | 10.94 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.90 | Put | | | 2,766.85000 | 2.76685 | 2,179,050 | 10.94 | 0.00 | 0 | 2,50 |
| R2030 | On | 06/05/2021 | Bond Future | 9.00 | Call | | | 1,421.47000 | 1.42147 | 1,870,430 | 11.01 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.00 | Put | | | 2,423.75000 | 2.42375 | 1,883,600 | 11.01 | 0.00 | 0 | 5,00 |
| R2030 | On | 06/05/2021 | Bond Future | 9.25 | Call | | | 2,125.37000 | 2.12537 | 2,691,200 | 11.27 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.25 | Put | | | 1,709.82000 | 1.70982 | 1,286,540 | 11.27 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.35 | Call | | | 2,453.00000 | 2.45300 | 3,062,580 | 11.40 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.35 | Put | | | 1,478.06000 | 1.47806 | 1,098,530 | 11.40 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Put | | | 3,257.71000 | 3.25771 | 2,609,130 | 10.84 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 8.77 | Call | | | 926.24000 | 0.92624 | 1,266,770 | 10.84 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Put | | | 1,661.36000 | 1.66136 | 1,247,000 | 11.30 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.27 | Call | | | 2,189.14000 | 2.18914 | 2,763,890 | 11.30 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Call | | | 9,405.43000 | 9.40543 | 10,373,750 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.95 | Put | | | 47.95000 | 0.04795 | 27,160 | 11.92 | 0.00 | 0 | 30 |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Call | | | 4,655.78000 | 4.65578 | 5,466,040 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.92 | Put | | | 574.37000 | 0.57437 | 395,520 | 11.92 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Call | | | 2,032.83000 | 2.03283 | 2,585,060 | 11.24 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.22 | Put | | | 1,785.96000 | 1.78596 | 1,349,080 | 11.24 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Put | | | 7,258.61000 | 7.25861 | 6,339,100 | 10.27 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 7.97 | Call | | | 111.69000 | 0.11169 | 181,290 | 10.27 | 0.00 | 0 | 70 |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Call | | | 8,401.31000 | 8.40131 | 9,355,380 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.74 | Put | | | 85.68000 | 0.08568 | 50,640 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Call | | | 5,168.33000 | 5.16833 | 6,010,820 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Call | | | 12,994.59000 | 12.99459 | 13,981,510 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.71 | Put | | | 4.22000 | 0.00422 | 2,030 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 11.69 | Call | | | 12,901.98000 | 12.90198 | 13,888,750 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 10.04 | Put | | | 450.32000 | 0.45032 | 303,700 | 11.92 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Put | | | 1,973.45000 | 1.97345 | 1,504,310 | 11.17 | 0.00 | 0 | |
| R2030 | On | 06/05/2021 | Bond Future | 9.15 | Call | | | 1,825.20000 | 1.82520 | 2,345,170 | 11.17 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | | 13,425.55000 | 13.42555 | 14,408,210 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | | 6,253.24000 | 6.25324 | 7,057,150 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Call | | | 191.70000 | 0.19170 | 271,530 | 10.07 | 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 Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Put | | 4,053.85000 | 4.05385 | 3,445,640 | 10.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | 1,622.53000 | 1.62253 | 2,015,250 | 10.66 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | 2,551.80000 | 2.55180 | 2,106,450 | 11.03 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | 2,887.31000 | 2.88731 | 3,442,890 | 11.03 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | 892.15000 | 0.89215 | 695,130 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | 56.07000 | 0.05607 | 37,800 | 11.66 | 0.00 | 0 | 60 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | 6,291.96000 | 6.29196 | 7,097,930 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | 880.42000 | 0.88042 | 685,460 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | 6,330.77000 | 6.33077 | 7,138,780 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | 868.82000 | 0.86882 | 675,900 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Call | | 5,833.16000 | 5.83316 | 6,613,550 | 11.66 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Put | | 1,029.51000 | 1.02951 | 808,970 | 11.66 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Put | | 4,688.60000 | 4.68860 | 4,025,400 | 10.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Call | | 1,292.16000 | 1.29216 | 1,629,890 | 10.56 | 0.00 | 0 | 20 |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Put | | 10,023.61000 | 10.02361 | 9,102,510 | 10.07 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Put | | 1,394.28000 | 1.39428 | 1,145,330 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Call | | 6,482.43000 | 6.48243 | 7,259,960 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Call | | 9,658.95000 | 9.65895 | 10,569,370 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Put | | 1,422.49000 | 1.42249 | 1,169,690 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Put | | 560.94000 | 0.56094 | 441,030 | 11.13 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Call | | 6,517.26000 | 6.51726 | 7,296,720 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Put | | 1,408.33000 | 1.40833 | 1,157,460 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Call | | 6,552.17000 | 6.55217 | 7,333,550 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Put | | 8,078.41000 | 8.07841 | 7,253,020 | 9.66 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Call | | 730.04000 | 0.73004 | 934,980 | 9.66 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Put | | 5,910.96000 | 5.91096 | 5,208,920 | 9.97 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Call | | 1,421.43000 | 1.42143 | 1,749,720 | 9.97 | 0.00 | 0 | 30 |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | 4,675.82000 | 4.67582 | 4,083,670 | 10.08 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Call | | 2,671.19000 | 2.67119 | 3,155,620 | 10.08 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Put | | 4,646.09000 | 4.64609 | 4,056,450 | 10.08 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | 2,693.93000 | 2.69393 | 3,180,860 | 10.09 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | 4,616.51000 | 4.61651 | 4,029,370 | 10.09 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | 2,648.57000 | 2.64857 | 3,130,490 | 10.08 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 16,300 |
| Total For R2030 | | | | | | | | | | | 43,490,920.20 | 452 | 129,850 |
| R2032 | On | 06/05/2021 | Bond Future | | | 9.81171 | 90.59975 | 9.99046 | 89.51242 | 13.07 | 15,854,956.25 | 175 | 124,900 |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.01756 | 91.57167 | 10.20406 | 90.47162 | 12.47 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | | | 10.22429 | 88.43138 | 10.42179 | 87.30163 | 12.47 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | | | 10.44330 | 89.42693 | 10.65496 | 88.25396 | 11.72 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R2032 Future | | | | | | | | | | | | 15,854,956.25 | 175 | 124,97 |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Call | | | 11.65369000 | 11.65369 | 12,727,350 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.11 | Put | | | 30.900000 | 0.03090 | 17,230 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Call | | | 11,702.54000 | 11.70254 | 12,776,540 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Call | | | 3,394.10000 | 3.39410 | 4,126,820 | 14.21 | 0.00 | 0 | 7 |
| R2032 | On | 06/05/2021 | Bond Future | 12.12 | Put | | | 30.05000 | 0.03005 | 16,720 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Call | | | 11,604.81000 | 11.60481 | 12,678,110 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.10 | Put | | | 31.78000 | 0.03178 | 17,750 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Call | | | 13,871.72000 | 13.87172 | 14,955,170 | 14.50 | 0.00 | 0 | |
| R2032 | On | 06/05/2021 | Bond Future | 12.57 | Put | | | 7.93000 | 0.00793 | 4,050 | 14.50 | 0.00 | 0 | 7 |
| R2032 | On | 06/05/2021 | Bond Future | 10.33 | Put | | | 1,377.42000 | 1.37742 | 1,022,810 | 14.21 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | | 7,369.95000 | 7.36995 | 8,266,020 | 13.64 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | | 949.15000 | 0.94915 | 745,170 | 13.64 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | | 7,410.91000 | 7.41091 | 8,308,980 | 13.64 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | | 937.42000 | 0.93742 | 735,440 | 13.64 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | | 7,329.07000 | 7.32907 | 8,223,110 | 13.64 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | | 961.01000 | 0.96101 | 755,000 | 13.64 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Put | | | 7,750.01000 | 7.75001 | 6,922,450 | 11.95 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Call | | | 1,248.56000 | 1.24856 | 1,550,750 | 11.95 | 0.00 | 0 | 7 |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Call | | | 8,159.46000 | 8.15946 | 9,055,900 | 13.55 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 390.30000 | 0.39030 | 303,700 | 13.55 | 0.00 | 0 | 7 |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Call | | | 8,197.34000 | 8.19734 | 9,095,570 | 13.55 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Put | | | 1,305.23000 | 1.30523 | 1,071,920 | 13.55 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Put | | | 1,292.46000 | 1.29246 | 1,060,940 | 13.55 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Call | | | 8,121.64000 | 8.12164 | 9,016,280 | 13.55 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Put | | | 1,318.10000 | 1.31810 | 1,082,990 | 13.55 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Put | | | 5,641.01000 | 5.64101 | 4,952,890 | 12.35 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Call | | | 2,195.65000 | 2.19565 | 2,637,280 | 12.35 | 0.00 | 0 | 7 |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 12,606.33000 | 12.60633 | 13,649,480 | 13.55 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Put | | | 4,769.72000 | 4.76972 | 4,171,610 | 11.84 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | | 3,545.32000 | 3.54532 | 4,127,890 | 11.86 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Put | | | 4,680.83000 | 4.68083 | 4,090,430 | 11.86 | 0.00 | 0 | 1 |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Call | | | 3,492.31000 | 3.49231 | 4,069,740 | 11.84 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | | 11,118.50000 | 11.11850 | 10,150,450 | 10.96 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | | 768.57000 | 0.76857 | 973,490 | 10.96 | 0.00 | 0 | 1 |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | | 3,518.77000 | 3.51877 | 4,098,770 | 11.85 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Put | | | 4,739.71000 | 4.73971 | 4,144,170 | 11.84 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | | 4,710.20000 | 4.71020 | 4,117,230 | 11.85 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Call | | | 3,466.30000 | 3.46630 | 4,041,160 | 11.84 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Call | | | 2,059.53000 | 2.05953 | 2,474,460 | 11.41 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Put | | | 6,874.03000 | 6.87403 | 6,115,990 | 11.41 | 0.00 | 0 | 19 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 4,16 |
| Total For R2032 | | | | | | | | | | | | 15,854,956.25 | 175 | 129,14 |
| R2035 | On | 06/05/2021 | Bond Future | | | 10.52789 | 89.81806 | 10.74250 | 88.42500 | | 14.69 | 123,589,650.56 | 1,376 | 104,54 |
| R2035 | On | 05/08/2021 | Bond Future | | | 10.74055 | 90.78113 | 10.96432 | 89.37203 | | 14.10 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | | | 10.95372 | 87.30227 | 11.18956 | 85.86052 | | 14.07 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | | | 11.18258 | 88.28483 | 11.43376 | 86.79704 | | 13.35 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | | 123,589,650.56 | 1,376 | 104,54 |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 9,690.08000 | 9.69008 | 11,016,660 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 158.99000 | 0.15899 | 92,510 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Put | | | 1,646.25000 | 1.64625 | 1,178,740 | 16.01 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Call | | | 1,822.25000 | 1.82225 | 2,470,100 | 15.08 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.55 | Put | | | 3,070.30000 | 3.07030 | 2,325,090 | 15.08 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Put | | | 5,335.49000 | 5.33549 | 4,296,000 | 14.46 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Call | | | 1,421.66000 | 1.42166 | 1,978,240 | 14.87 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Put | | | 1,445.13000 | 1.44513 | 1,024,240 | 16.22 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.15 | Call | | | 4,003.29000 | 4.00329 | 4,975,460 | 16.22 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Call | | | 12,462.01000 | 12.46201 | 13,834,480 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 162.52000 | 0.16252 | 94,740 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.05 | Call | | | 3,586.97000 | 3.58697 | 4,512,520 | 16.01 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Call | | | 2,666.48000 | 2.66648 | 3,466,720 | 15.54 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Call | | | 5,739.04000 | 5.73904 | 6,875,510 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.55 | Put | | | 776.06000 | 0.77606 | 519,470 | 16.42 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Call | | | 11,760.66000 | 11.76066 | 13,125,430 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.05 | Call | | | 721.48000 | 0.72148 | 1,075,050 | 14.46 | 0.00 | 0 | 50 |
| R2035 | On | 06/05/2021 | Bond Future | 10.40 | Put | | | 3,660.38000 | 3.66038 | 2,823,900 | 14.87 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Put | | | 324.33000 | 0.32433 | 200,540 | 16.42 | 0.00 | 0 | 20 |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Call | | | 4,727.72000 | 4.72772 | 5,773,780 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 11.32 | Put | | | 1,134.96000 | 1.13496 | 787,960 | 16.42 | 0.00 | 0 | 20 |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Put | | | 4,376.04000 | 4.37604 | 3,443,790 | 14.68 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.91 | Put | | | 43.33000 | 0.04333 | 22,740 | 16.42 | 0.00 | 0 | 60 |
| R2035 | On | 06/05/2021 | Bond Future | 10.81 | Put | | | 2,234.95000 | 2.23495 | 1,642,130 | 15.54 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Call | | | 9,740.62000 | 9.74062 | 11,068,480 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.37 | Put | | | 155.53000 | 0.15553 | 90,330 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 9,639.56000 | 9.63956 | 10,964,840 | 16.42 | 0.00 | 0 | |
| R2035 | On | 06/05/2021 | Bond Future | 10.24 | Call | | | 1,062.68000 | 1.06268 | 1,523,490 | 14.68 | 0.00 | 0 | 20 |
| R2035 | On | 06/05/2021 | Bond Future | 12.77 | Put | | | 61.37000 | 0.06137 | 33,080 | 16.42 | 0.00 | 0 | 1,60 |
| R2035 | On | 06/05/2021 | Bond Future | 12.02 | Call | | | 7,985.39000 | 7.98539 | 9,254,660 | 16.42 | 0.00 | 0 | |

| 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 | 05/08/2021 | Bond Future | 5.30 | Call | | 0.00000 | 0.00000 | 0,000 | 12.96 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 48.835.24000 | 48.83524 | 47,426,140 | 12.96 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.00000 | 0.00000 | 0,000 | 12.96 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 48,718.66000 | 48.71866 | 47,309,560 | 12.96 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.00000 | 0.00000 | 0,000 | 12.96 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 2,494.13000 | 2.49413 | 1,999,270 | 15.26 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Call | | 2,879.15000 | 2.87915 | 3,566,690 | 14.37 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Put | | 4,100.88000 | 4.10088 | 3,379,320 | 14.37 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Put | | 7,320.17000 | 7.32017 | 6,288,350 | 13.61 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 48,951.95000 | 48.95195 | 47,542,850 | 12.96 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Call | | 1,138.06000 | 1.13806 | 1,515,340 | 13.61 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 4,965.06000 | 4.96506 | 5,879,300 | 15.26 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Put | | 384.25000 | 0.38425 | 287,100 | 15.32 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Call | | 6,140.91000 | 6.14091 | 7,095,960 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Put | | 2,853.57000 | 2.85357 | 2,366,870 | 15.32 | 0.00 | 0 | 70 |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Call | | 3,806.92000 | 3.80692 | 4,557,180 | 14.38 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Put | | 4,472.27000 | 4.47227 | 3,780,780 | 14.38 | 0.00 | 0 | 70 |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Put | | 7,788.28000 | 7.78828 | 6,798,140 | 13.60 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Call | | 1,692.68000 | 1.69268 | 2,144,290 | 13.60 | 0.00 | 0 | 70 |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Call | | 8,967.65000 | 8.96765 | 10,115,770 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Put | | 1,463.03000 | 1.46303 | 1,169,400 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Call | | 9,006.74000 | 9.00674 | 10,157,000 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Put | | 1,449.51000 | 1.44951 | 1,158,020 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Call | | 8,928.60000 | 8.92860 | 10,074,580 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Put | | 8,320.47000 | 8.32047 | 7,292,320 | 13.49 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Call | | 1,485.86000 | 1.48586 | 1,899,460 | 13.49 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Put | | 6,091.26000 | 6.09126 | 5,238,920 | 13.96 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Call | | 2,547.56000 | 2.54756 | 3,136,970 | 13.96 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Call | | 14,300.30000 | 14.30030 | 15,644,900 | 15.32 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Put | | 1,476.65000 | 1.47665 | 1,180,880 | 15.32 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Call | | 3,982.69000 | 3.98269 | 4,732,210 | 13.52 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Put | | 5,246.39000 | 5.24639 | 4,508,120 | 13.52 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | | 959.57000 | 0.95957 | 1,246,920 | 12.53 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Call | | 4,011.15000 | 4.01115 | 4,763,770 | 13.53 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Put | | 5,215.11000 | 5.21511 | 4,479,940 | 13.53 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Call | | 4,039.70000 | 4.03970 | 4,795,410 | 13.53 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Put | | 5,183.99000 | 5.18399 | 4,451,910 | 13.53 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 4,488.35000 | 4.48835 | 5,289,740 | 13.68 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 4,744.80000 | 4.74480 | 4,058,400 | 13.68 | 0.00 | 0 | 60 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Call | | 2,535.10000 | 2.53510 | 3,103,190 | 13.08 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | | | 7.30789000 | 7.30789 | 6,388,190 | 13.08 | 0.00 | 0 | 6 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Put | | | 12,063.78000 | 12.06378 | 10,863,340 | 12.53 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 14,81 |
| Total For R2035 | | | | | | | | | | | | 123,589,650.56 | 1,376 | 119,35 |
| R2037 | On | 06/05/2021 | Bond Future | | | 10.79130 | 85.15475 | 11.00598 | 83.77470 | | 15.81 | 20,266,830.50 | 238 | 130,30 |
| R2037 | On | 05/08/2021 | Bond Future | | | 11.00699 | 81.81251 | 11.23091 | 80.41655 | | 15.94 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | | | 11.21195 | 82.71085 | 11.44749 | 81.28348 | | 15.14 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | | | 11.43195 | 79.38751 | 11.68230 | 77.91598 | | 15.10 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 20,266,830.50 | 238 | 130,30 |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Call | | | 8,598.56000 | 8.59856 | 9,874,930 | 17.66 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.43 | Put | | | 270.41000 | 0.27041 | 166,730 | 17.66 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Call | | | 8,647.05000 | 8.64705 | 9,925,180 | 17.66 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.44 | Put | | | 265.12000 | 0.26512 | 163,200 | 17.66 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Call | | | 8,550.11000 | 8.55011 | 9,824,700 | 17.66 | 0.00 | 0 | |
| R2037 | On | 06/05/2021 | Bond Future | 12.42 | Put | | | 275.79000 | 0.27579 | 170,330 | 17.66 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | | 1,359.40000 | 1.35940 | 1,056,580 | 17.49 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | | 7,360.54000 | 7.36054 | 8,448,510 | 17.49 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | | 1,389.15000 | 1.38915 | 1,081,160 | 17.49 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | | 7,400.25000 | 7.40025 | 8,490,810 | 17.49 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | | 1,374.21000 | 1.37421 | 1,068,810 | 17.49 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | | 7,440.02000 | 7.44002 | 8,533,160 | 17.49 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 9,126.44000 | 9.12644 | 10,265,530 | 16.48 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 1,475.60000 | 1.47560 | 1,187,320 | 16.48 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 9,050.63000 | 9.05063 | 10,185,650 | 16.48 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 1,502.22000 | 1.50222 | 1,209,870 | 16.48 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Call | | | 9,088.52000 | 9.08852 | 10,225,570 | 16.48 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Put | | | 1,488.87000 | 1.48887 | 1,198,550 | 16.48 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | | 5,339.09000 | 5.33909 | 4,611,700 | 15.28 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | | 4,062.30000 | 4.06230 | 4,809,440 | 15.29 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | | 5,307.49000 | 5.30749 | 4,583,100 | 15.29 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | | 4,006.50000 | 4.00650 | 4,747,650 | 15.27 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | | 5,370.54000 | 5.37054 | 4,640,160 | 15.27 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | | 4,034.51000 | 4.03451 | 4,778,650 | 15.28 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | | | 20,266,830.50 | 238 | 130,30 |
| R2040 | On | 06/05/2021 | Bond Future | | | 10.93825 | 87.14915 | 11.17365 | 85.54276 | | 16.25 | 173,252,510.20 | 1,988 | 79,00 |
| R2040 | On | 05/08/2021 | Bond Future | | | 11.15011 | 83.57800 | 11.39576 | 81.95329 | | 16.48 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | | | 11.35111 | 84.49581 | 11.60929 | 82.83680 | | 15.56 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | | | 11.56669 | 80.94238 | 11.84063 | 79.23607 | | 15.67 | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------|
| Total R2040 Future | | | | | | | | | | 173,252,510.20 | 1,988 | 79,00 |
| R2040 On 06/05/2021 Bond Future | 12.43 | Call | | | 8,196.28000 | 8.19628 | 9,646,320 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 12.43 | Put | | | 397.15000 | 0.39715 | 240,800 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 12.44 | Call | | | 8,246.16000 | 8.24616 | 9,698,680 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 11.58 | Put | | | 1,560.60000 | 1.56060 | 1,078,110 | 17.87 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 11.58 | Call | | | 4,221.10000 | 4.22110 | 5,345,000 | 17.87 | | 0.00 | 0 | 30 |
| R2040 On 06/05/2021 Bond Future | 13.38 | Call | | | 12,985.46000 | 12.98546 | 14,565,460 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 12.44 | Put | | | 389.79000 | 0.38979 | 235,920 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 12.42 | Call | | | 8,146.45000 | 8.14645 | 9,593,980 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 13.38 | Put | | | 53.77000 | 0.05377 | 27,380 | 18.27 | | 0.00 | 0 | 30 |
| R2040 On 06/05/2021 Bond Future | 12.42 | Put | | | 404.62000 | 0.40462 | 245,760 | 18.27 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 10.83 | Put | | | 3,885.18000 | 3.88518 | 2,932,500 | 16.36 | | 0.00 | 0 | |
| R2040 On 06/05/2021 Bond Future | 10.83 | Call | | | 1,523.40000 | 1.52340 | 2,177,110 | 16.36 | | 0.00 | 0 | 30 |
| R2040 On 05/08/2021 Bond Future | 12.48 | Put | | | 1,388.60000 | 1.38860 | 1,050,440 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 12.49 | Call | | | 8,026.44000 | 8.02644 | 9,315,870 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 12.49 | Put | | | 1,373.63000 | 1.37363 | 1,038,350 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 12.47 | Call | | | 7,942.92000 | 7.94292 | 9,226,580 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 11.55 | Put | | | 3,281.91000 | 3.28191 | 2,617,630 | 17.26 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 11.55 | Call | | | 4,276.27000 | 4.27627 | 5,236,700 | 17.26 | | 0.00 | 0 | 90 |
| R2040 On 05/08/2021 Bond Future | 14.80 | Call | | | 18,143.34000 | 18.14334 | 19,743,820 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 12.47 | Put | | | 1,403.70000 | 1.40370 | 1,062,650 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 14.80 | Put | | | 65.48000 | 0.06548 | 41,250 | 18.15 | | 0.00 | 0 | 90 |
| R2040 On 05/08/2021 Bond Future | 12.48 | Call | | | 7,984.65000 | 7.98465 | 9,271,200 | 18.15 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 11.05 | Put | | | 4,938.17000 | 4.93817 | 4,046,310 | 16.54 | | 0.00 | 0 | |
| R2040 On 05/08/2021 Bond Future | 11.05 | Call | | | 2,636.51000 | 2.63651 | 3,369,360 | 16.54 | | 0.00 | 0 | 90 |
| R2040 On 04/11/2021 Bond Future | 12.90 | Put | | | 1,671.97000 | 1.67197 | 1,320,510 | 16.96 | | 0.00 | 0 | |
| R2040 On 04/11/2021 Bond Future | 12.91 | Call | | | 9,247.92000 | 9.24792 | 10,557,890 | 16.96 | | 0.00 | 0 | |
| R2040 On 04/11/2021 Bond Future | 12.91 | Put | | | 1,657.29000 | 1.65729 | 1,308,250 | 16.96 | | 0.00 | 0 | |
| R2040 On 04/11/2021 Bond Future | 12.89 | Call | | | 9,169.64000 | 9.16964 | 10,474,770 | 16.96 | | 0.00 | 0 | |
| R2040 On 04/11/2021 Bond Future | 12.89 | Put | | | 1,686.76000 | 1.68676 | 1,332,880 | 16.96 | | 0.00 | 0 | |
| R2040 On 04/11/2021 Bond Future | 12.90 | Call | | | 9,208.76000 | 9.20876 | 10,516,310 | 16.96 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.58 | Call | | | 4,195.32000 | 4.19532 | 5,052,330 | 15.98 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.58 | Put | | | 5,817.37000 | 5.81737 | 4,968,070 | 15.98 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.59 | Call | | | 4,225.47000 | 4.22547 | 5,085,960 | 16.00 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.59 | Put | | | 5,784.31000 | 5.78431 | 4,938,490 | 16.00 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.57 | Call | | | 4,165.57000 | 4.16557 | 5,019,100 | 15.97 | | 0.00 | 0 | |
| R2040 On 03/02/2022 Bond Future | 11.57 | Put | | | 5,850.91000 | 5.85091 | 4,998,130 | 15.97 | | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | 0.00 | 0 | 3,60 |
| Total For R2040 | | | | | | | | | | 173,252,510.20 | 1,988 | 82,60 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R2044 | On | 06/05/2021 | | | 11.00185 | 83.71551 | 11.24756 | 82.02950 | | 17.11 | 0.00 | 0 | 61,12 |
| R2044 | On | 05/08/2021 | | | 11.20552 | 80.23263 | 11.46200 | 78.52758 | | 17.35 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | | | 11.39847 | 81.11369 | 11.66788 | 79.37422 | | 16.36 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | | | 11.60517 | 77.64734 | 11.89075 | 75.86074 | | 16.49 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 0.00 | 0 | 61,12 |
| R2044 | On | 06/05/2021 | 12.44 | Call | | | 7,860.75000 | 7.86075 | 9,362,990 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 12.44 | Put | | | 464.04000 | 0.46404 | 280,270 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 12.45 | Call | | | 7,909.47000 | 7.90947 | 9,414,490 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 12.45 | Put | | | 455.79000 | 0.45579 | 274,800 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 10.70 | Call | | | 1,076.72000 | 1.07672 | 1,624,050 | 17.03 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | 11.40 | Call | | | 3,211.42000 | 3.21142 | 4,246,480 | 18.38 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 11.40 | Put | | | 2,194.94000 | 2.19494 | 1,543,990 | 18.38 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | 11.79 | Call | | | 4,865.00000 | 4.86500 | 6,112,290 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 11.10 | Put | | | 3,139.34000 | 3.13934 | 2,288,170 | 17.70 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | 12.50 | Call | | | 8,153.79000 | 8.15379 | 9,672,230 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 12.50 | Put | | | 416.41000 | 0.41641 | 248,840 | 19.25 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | 11.90 | Call | | | 5,340.00000 | 5.34000 | 6,640,890 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 12.43 | Put | | | 472.42000 | 0.47242 | 285,830 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 10.70 | Put | | | 4,917.79000 | 4.91779 | 3,779,110 | 17.03 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 12.43 | Call | | | 7,812.08000 | 7.81208 | 9,311,500 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 11.90 | Put | | | 1,139.95000 | 1.13995 | 754,830 | 19.25 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 11.35 | Put | | | 2,331.72000 | 2.33172 | 1,649,440 | 18.26 | 0.00 | 0 | |
| R2044 | On | 06/05/2021 | 11.35 | Call | | | 3,017.24000 | 3.01724 | 4,020,970 | 18.26 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | 11.79 | Put | | | 1,346.17000 | 1.34617 | 907,450 | 19.25 | 0.00 | 0 | 3,10 |
| R2044 | On | 06/05/2021 | 11.10 | Call | | | 2,133.99000 | 2.13399 | 2,968,830 | 17.70 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | 12.60 | Put | | | 1,339.80000 | 1.33980 | 1,000,050 | 19.12 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | 12.61 | Call | | | 8,248.30000 | 8.24830 | 9,616,480 | 19.12 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | 12.61 | Put | | | 1,325.49000 | 1.32549 | 988,620 | 19.12 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | 12.59 | Call | | | 8,165.58000 | 8.16558 | 9,527,980 | 19.12 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | 12.59 | Put | | | 1,354.23000 | 1.35423 | 1,011,580 | 19.12 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | 12.60 | Call | | | 8,206.92000 | 8.20692 | 9,572,220 | 19.12 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | 12.90 | Call | | | 8,969.30000 | 8.96930 | 10,325,000 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | 12.90 | Put | | | 1,791.10000 | 1.79110 | 1,407,330 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | 12.91 | Call | | | 9,007.47000 | 9.00747 | 10,365,720 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | 12.91 | Put | | | 1,775.79000 | 1.77579 | 1,394,570 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | 12.89 | Call | | | 8,931.18000 | 8.93118 | 10,284,300 | 17.83 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | 12.89 | Put | | | 1,806.53000 | 1.80653 | 1,420,180 | 17.83 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.61 | Put | | | 5,865.95000 | 5.86595 | 4,973,590 | 16.59 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | 11.59 | Call | | | 4,052.51000 | 4.05251 | 4,939,380 | 16.57 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------|---------------|
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Put | | | 5,936.01000 | 5.93601 | 5,036,280 | 16.57 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Call | | | 4,081.29000 | 4.08129 | 4,971,850 | 16.58 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Put | | | 5,900.89000 | 5.90089 | 5,004,850 | 16.58 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Call | | | 4,110.16000 | 4.11016 | 5,004,400 | 16.59 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 18,60 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 79,72 |
| R2048 | On | 06/05/2021 | Bond Future | | | 10.91477 | 82.99979 | 11.14982 | 81.33485 | | 17.40 | 82,999.79 | 1 | 128,10 |
| R2048 | On | 05/08/2021 | Bond Future | | | 11.10414 | 83.88979 | 11.34935 | 82.20592 | | 16.76 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | | | 11.29276 | 80.39834 | 11.55063 | 78.68026 | | 16.63 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | | | 11.49413 | 81.30335 | 11.76774 | 79.53847 | | 15.90 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | | 82,999.79 | 1 | 128,10 |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Call | | | 8,074.63000 | 8.07463 | 9,565,210 | 19.61 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.35 | Put | | | 444.65000 | 0.44465 | 270,290 | 19.61 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Call | | | 8,124.55000 | 8.12455 | 9,617,830 | 19.61 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.36 | Put | | | 436.57000 | 0.43657 | 264,910 | 19.61 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Call | | | 8,024.74000 | 8.02474 | 9,512,580 | 19.61 | 0.00 | 0 | |
| R2048 | On | 06/05/2021 | Bond Future | 12.34 | Put | | | 452.85000 | 0.45285 | 275,750 | 19.61 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Call | | | 8,438.64000 | 8.43864 | 9,792,810 | 18.49 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.50 | Put | | | 1,318.25000 | 1.31825 | 988,550 | 18.49 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.90 | Put | | | 5,500.96000 | 5.50096 | 4,521,900 | 16.64 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.90 | Call | | | 2,365.81000 | 2.36581 | 3,070,620 | 16.64 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Call | | | 8,481.14000 | 8.48114 | 9,838,140 | 18.49 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.51 | Put | | | 1,304.02000 | 1.30402 | 977,150 | 18.49 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Call | | | 8,523.69000 | 8.52369 | 9,883,510 | 18.49 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 12.52 | Put | | | 1,289.93000 | 1.28993 | 965,880 | 18.49 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.30 | Put | | | 8,683.38000 | 8.68338 | 7,400,100 | 15.75 | 0.00 | 0 | |
| R2048 | On | 05/08/2021 | Bond Future | 10.30 | Call | | | 1,003.82000 | 1.00382 | 1,404,410 | 15.75 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Put | | | 1,669.85000 | 1.66985 | 1,313,040 | 18.15 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 9,313.37000 | 9.31337 | 10,669,690 | 18.15 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 1,699.50000 | 1.69950 | 1,337,740 | 18.15 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Call | | | 9,352.60000 | 9.35260 | 10,711,400 | 18.15 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.84 | Put | | | 1,684.62000 | 1.68462 | 1,325,340 | 18.15 | 0.00 | 0 | |
| R2048 | On | 04/11/2021 | Bond Future | 12.85 | Call | | | 9,391.86000 | 9.39186 | 10,753,130 | 18.15 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Call | | | 4,180.02000 | 4.18002 | 5,059,730 | 16.10 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.49 | Put | | | 5,972.10000 | 5.97210 | 5,086,930 | 16.10 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Call | | | 4,120.58000 | 4.12058 | 4,992,900 | 16.09 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.47 | Put | | | 6,044.61000 | 6.04461 | 5,152,050 | 16.09 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Call | | | 4,150.10000 | 4.15010 | 5,026,110 | 16.09 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | 11.48 | Put | | | 6,008.10000 | 6.00810 | 5,119,230 | 16.09 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | | | 82,999.79 | 1 | 128,10 |
| R209 | On | 06/05/2021 | Bond Future | | | 10.42659 | 69.45004 | 10.64043 | 68.23969 | | 17.47 | 51,115,229.44 | 736 | 26,8 |
| R209 | On | 05/08/2021 | Bond Future | | | 10.61286 | 70.19512 | 10.83485 | 68.97094 | | 16.58 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | | | 10.79840 | 67.82508 | 11.03116 | 66.57409 | | 16.64 | 0.00 | 0 | 1,7 |
| R209 | On | 03/02/2022 | Bond Future | | | 10.99279 | 68.58865 | 11.23892 | 67.30031 | | 15.55 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | | 51,115,229.44 | 736 | 28,6 |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Call | | | 8,274.71000 | 8.27471 | 9,416,290 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.23 | Put | | | 174.12000 | 0.17412 | 105,350 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Call | | | 8,317.52000 | 8.31752 | 9,460,330 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.50 | Put | | | 7,076.67000 | 7.07667 | 6,014,750 | 16.57 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.50 | Call | | | 248.10000 | 0.24810 | 396,530 | 16.57 | 0.00 | 0 | 2,1 |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Put | | | 3,091.43000 | 3.09143 | 2,398,040 | 17.59 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.35 | Call | | | 1,440.01000 | 1.44001 | 1,956,970 | 17.59 | 0.00 | 0 | 5 |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Call | | | 2,075.34000 | 2.07534 | 2,717,880 | 17.94 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Put | | | 5,712.75000 | 5.71275 | 4,739,170 | 16.90 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 9.75 | Call | | | 462.29000 | 0.46229 | 699,060 | 16.90 | 0.00 | 0 | 5,0 |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Call | | | 3,363.53000 | 3.36353 | 4,185,410 | 18.71 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.00 | Put | | | 1,396.41000 | 1.39641 | 1,007,940 | 18.71 | 0.00 | 0 | 3,5 |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Put | | | 4,503.30000 | 4.50330 | 3,638,080 | 17.21 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Put | | | 177.73000 | 0.17773 | 107,710 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Call | | | 5,640.90000 | 5.64090 | 6,662,150 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.60 | Put | | | 571.62000 | 0.57162 | 382,520 | 19.26 | 0.00 | 0 | 3,7 |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Put | | | 3,458.84000 | 3.45884 | 2,714,920 | 17.47 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.25 | Call | | | 1,225.43000 | 1.22543 | 1,691,860 | 17.47 | 0.00 | 0 | 5,3 |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Call | | | 4,296.10000 | 4.29610 | 5,208,370 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 10.60 | Put | | | 2,301.82000 | 2.30182 | 1,734,010 | 17.94 | 0.00 | 0 | 6,2 |
| R209 | On | 06/05/2021 | Bond Future | 12.24 | Put | | | 170.57000 | 0.17057 | 103,030 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.22 | Call | | | 8,231.92000 | 8.23192 | 9,372,250 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 11.25 | Put | | | 1,009.76000 | 1.00976 | 711,680 | 19.26 | 0.00 | 0 | 9,1 |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Call | | | 8,360.32000 | 8.36032 | 9,504,350 | 19.26 | 0.00 | 0 | |
| R209 | On | 06/05/2021 | Bond Future | 12.25 | Put | | | 167.08000 | 0.16708 | 100,760 | 19.26 | 0.00 | 0 | 9,1 |
| R209 | On | 06/05/2021 | Bond Future | 10.00 | Call | | | 784.03000 | 0.78403 | 1,129,160 | 17.21 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Call | | | 6,291.59000 | 6.29159 | 7,230,570 | 18.10 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.80 | Put | | | 1,322.72000 | 1.32272 | 1,037,520 | 18.10 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Call | | | 6,326.20000 | 6.32620 | 7,267,530 | 18.10 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.81 | Put | | | 1,308.70000 | 1.30870 | 1,025,850 | 18.10 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Call | | | 6,257.03000 | 6.25703 | 7,193,660 | 18.10 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | Bond Future | 11.79 | Put | | | 1,336.85000 | 1.33685 | 1,049,300 | 18.10 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Call | | 7,310.06000 | 7.31006 | 8,262,390 | 18.06 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.17 | Put | | 1,648.79000 | 1.64879 | 1,350,130 | 18.06 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Put | | 1,903.90000 | 1.90390 | 1,570,740 | 18.06 | 0.00 | 0 | 5,50 |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Call | | 7,342.49000 | 7.34249 | 8,296,780 | 18.06 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.18 | Put | | 1,634.69000 | 1.63469 | 1,337,990 | 18.06 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Call | | 7,374.97000 | 7.37497 | 8,331,210 | 18.06 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 12.19 | Put | | 1,620.69000 | 1.62069 | 1,325,940 | 18.06 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Call | | 2,495.17000 | 2.49517 | 3,028,740 | 16.64 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 10.50 | Put | | 5,400.08000 | 5.40008 | 4,682,660 | 16.64 | 0.00 | 0 | 5,50 |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Put | | 9,718.09000 | 9.71809 | 8,718,910 | 15.62 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | Bond Future | 9.50 | Call | | 830.77000 | 0.83077 | 1,082,580 | 15.62 | 0.00 | 0 | 3,70 |
| R209 | On | 04/11/2021 | Bond Future | 12.00 | Call | | 6,766.05000 | 6.76605 | 7,683,880 | 18.06 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Call | | 3,615.14000 | 3.61514 | 4,268,250 | 15.80 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.02 | Put | | 4,759.27000 | 4.75927 | 4,124,040 | 15.80 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Call | | 3,641.11000 | 3.64111 | 4,296,850 | 15.82 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.03 | Put | | 4,732.36000 | 4.73236 | 4,099,760 | 15.82 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Call | | 3,666.91000 | 3.66691 | 4,325,270 | 15.83 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | Bond Future | 11.04 | Put | | 4,705.33000 | 4.70533 | 4,075,350 | 15.83 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 59,57 |
| Total For R209 | | | | | | | | | | | 51,115,229.44 | 736 | 88,22 |
| R210 | On | 06/05/2021 | Bond Future | | | 199.78864 | 199.78864 | 199.78492 | 199.78492 | | 0.00 | 0 | 1,10 |
| R210 | On | 05/08/2021 | Bond Future | | | 201.98075 | 201.98075 | 201.97437 | 201.97437 | | 0.00 | 0 | |
| R210 | On | 04/11/2021 | Bond Future | | | 201.50526 | 201.50526 | 201.45951 | 201.45951 | | 0.00 | 0 | |
| R210 | On | 03/02/2022 | Bond Future | | | 203.81878 | 203.81878 | 203.70322 | 203.70322 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,10 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,10 |
| R212 | On | 06/05/2021 | Bond Future | | | 171.58782 | 171.58782 | 171.59511 | 171.59511 | | 0.00 | 0 | 3,10 |
| R212 | On | 05/08/2021 | Bond Future | | | 171.14017 | 171.14017 | 171.14536 | 171.14536 | | 0.00 | 0 | |
| R212 | On | 04/11/2021 | Bond Future | | | 173.05742 | 173.05742 | 173.02898 | 173.02898 | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | 0.00 | 0 | 3,10 |
| Total For R212 | | | | | | | | | | | 0.00 | 0 | 3,10 |
| R213 | On | 06/05/2021 | Bond Future | | | 9.46115 | 85.84654 | 9.63441 | 84.87554 | 12.64 | 0.00 | 0 | 9,10 |
| R213 | On | 05/08/2021 | Bond Future | | | 9.65790 | 86.76705 | 9.83868 | 85.78457 | 11.97 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | | | 9.85656 | 84.18930 | 10.04808 | 83.17956 | 11.98 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | | | 10.07104 | 85.13669 | 10.27672 | 84.08674 | 11.18 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 0.00 | 0 | 9,10 |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Call | | 11,465.67000 | 11.46567 | 12,429,180 | 13.90 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.90 | Put | | 16.39000 | 0.01639 | 8,900 | 13.90 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|-------------|
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Call | | 11,510.97000 | 11.51097 | 12,474,680 | 13.90 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.91 | Put | | 15.91000 | 0.01591 | 8,620 | 13.90 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Call | | 11,420.35000 | 11.42035 | 12,383,650 | 13.90 | 0.00 | 0 | |
| R213 | On | 06/05/2021 | Bond Future | 11.89 | Put | | 16.89000 | 0.01689 | 9,190 | 13.90 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Call | | 5,975.36000 | 5.97536 | 6,736,890 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Put | | 1,095.43000 | 1.09543 | 874,480 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Call | | 3,731.57000 | 3.73157 | 4,342,910 | 12.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Put | | 2,127.08000 | 2.12708 | 1,755,940 | 12.58 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Put | | 4,353.15000 | 4.35315 | 3,743,660 | 11.87 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Call | | 1,605.96000 | 1.60596 | 1,978,950 | 11.87 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | 6,233.41000 | 6.23341 | 7,009,180 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | 1,005.82000 | 1.00582 | 799,110 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | 6,270.60000 | 6.27060 | 7,048,360 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | 993.51000 | 0.99351 | 788,790 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | 6,196.30000 | 6.19630 | 6,970,080 | 13.05 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | 1,018.25000 | 1.01825 | 809,550 | 13.05 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Call | | 6,772.54000 | 6.77254 | 7,538,170 | 13.00 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Put | | 1,454.65000 | 1.45465 | 1,210,540 | 13.00 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Call | | 6,704.61000 | 6.70461 | 7,466,650 | 13.00 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Put | | 1,482.65000 | 1.48265 | 1,234,950 | 13.00 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Call | | 6,738.54000 | 6.73854 | 7,502,380 | 13.00 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Put | | 1,468.60000 | 1.46860 | 1,222,700 | 13.00 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | 2,996.64000 | 2.99664 | 3,492,550 | 11.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | 4,568.81000 | 4.56881 | 4,014,770 | 11.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | 3,019.99000 | 3.01999 | 3,518,240 | 11.33 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | 4,540.29000 | 4.54029 | 3,988,590 | 11.33 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | 2,973.37000 | 2.97337 | 3,466,950 | 11.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | 4,092.42000 | 4.09242 | 3,580,060 | 11.48 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | 2,155.39000 | 2.15539 | 2,559,250 | 11.06 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | 5,783.93000 | 5.78393 | 5,137,840 | 11.06 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | 9,679.90000 | 9.67990 | 8,825,460 | 10.44 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | 4,597.46000 | 4.59746 | 4,041,090 | 11.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | 759.93000 | 0.75993 | 955,440 | 10.44 | 0.00 | 0 | 20 |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | 3,447.61000 | 3.44761 | 3,985,200 | 11.48 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 60 |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 9,74 |
| R214 | On | 06/05/2021 | Bond Future | | | 10.87359 | 65.96969 | 11.09773 | 64.70056 | 19.27 | 1,055,515.04 | 16 | 13,18 |
| R214 | On | 05/08/2021 | Bond Future | | | 11.06090 | 66.67702 | 11.29396 | 65.39346 | 18.27 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | | | 11.24734 | 64.13120 | 11.49173 | 62.82100 | 18.38 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214 | On | 03/02/2022 | Bond Future | | | 11.44586 | 64.85297 | 11.70439 | 63.50620 | | 17.17 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | | 1,055,515.04 | 16 | 13,15 |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Call | | | 6,451.49000 | 6.45149 | 7,559,030 | 21.26 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.26 | Put | | | 469.23000 | 0.46923 | 307,640 | 21.26 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Call | | | 6,491.13000 | 6.49113 | 7,600,920 | 21.26 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.27 | Put | | | 461.43000 | 0.46143 | 302,090 | 21.26 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Call | | | 6,411.88000 | 6.41188 | 7,517,160 | 21.26 | 0.00 | 0 | |
| R214 | On | 06/05/2021 | Bond Future | 12.25 | Put | | | 477.13000 | 0.47713 | 313,280 | 21.26 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | | 5,549.92000 | 5.54992 | 6,461,540 | 19.95 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | | 1,855.03000 | 1.85503 | 1,483,090 | 19.95 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | | 5,581.57000 | 5.58157 | 6,495,790 | 19.95 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | | 1,837.60000 | 1.83760 | 1,468,260 | 19.95 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | | 5,613.28000 | 5.61328 | 6,530,110 | 19.95 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | | 1,820.29000 | 1.82029 | 1,453,560 | 19.95 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Put | | | 2,036.71000 | 2.03671 | 1,683,490 | 19.96 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Call | | | 6,852.05000 | 6.85205 | 7,804,880 | 19.96 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Put | | | 2,068.68000 | 2.06868 | 1,711,310 | 19.96 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Call | | | 6,882.24000 | 6.88224 | 7,837,150 | 19.96 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Put | | | 2,052.64000 | 2.05264 | 1,697,350 | 19.96 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Call | | | 6,912.47000 | 6.91247 | 7,869,450 | 19.96 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | | 3,595.99000 | 3.59599 | 4,265,780 | 17.33 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | | 5,133.33000 | 5.13333 | 4,456,350 | 17.33 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | | 3,547.47000 | 3.54747 | 4,211,930 | 17.31 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | | 5,191.50000 | 5.19150 | 4,509,190 | 17.31 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | | 3,571.69000 | 3.57169 | 4,238,820 | 17.32 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | | 5,162.34000 | 5.16234 | 4,482,700 | 17.32 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | | 1,055,515.04 | 16 | 13,15 |
| Total for Bond | | | | | | | | | | | | 445,809,134.70 | 5,126 | 1,144,56 |
| 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 | |

| 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 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract 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/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 | |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|------------|
| Total R214 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | | | 762.77500 | 762.77500 | 753.70300 | 753.70300 | | | | 38,138,750.00 | 5 | 97 |
| GOVI On 05/08/2021 GOVI | | | 770.86200 | 770.86200 | 761.68500 | 761.68500 | | | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | | | 779.39400 | 779.39400 | 769.96700 | 769.96700 | | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | | | 788.15500 | 788.15500 | 778.36000 | 778.36000 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 38,138,750.00 | 5 | 97 |
| GOVI On 06/05/2021 GOVI | 678.68 | Call | | | 750,230.00000 | 75.02300 | 840,950,000 | | | 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 | | | 750,130.00000 | 75.01300 | 840,850,000 | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.67 | Call | | | 750,330.00000 | 75.03300 | 841,050,000 | | | 0.00 | 0 | |
| GOVI On 06/05/2021 GOVI | 678.67 | 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 | | | 425,550.00000 | 42.55500 | 517,320,000 | | | 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 | | | 425,450.00000 | 42.54500 | 517,220,000 | | | 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 | | | 425,350.00000 | 42.53500 | 517,120,000 | | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | 728.41 | Call | | | 415,570.00000 | 41.55700 | 509,840,000 | | | 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 | | | 415,470.00000 | 41.54700 | 509,740,000 | | | 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 | | | 415,670.00000 | 41.56700 | 509,940,000 | | | 0.00 | 0 | |
| GOVI On 04/11/2021 GOVI | 728.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.75 | Put | | | 143,900.00000 | 14.39000 | 45,950,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.76 | Put | | | 144,000.00000 | 14.40000 | 46,050,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.74 | Put | | | 143,800.00000 | 14.38000 | 45,850,000 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | 792.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | 38,138,750.00 | 5 | 97 |
| Total for GOVI | | | | | | | | | | 38,138,750.00 | 5 | 97 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| AL37 | On | 06/05/2021 | Index Future | | | 785.87800 | 785.87800 | 781.52300 | 781.52300 | | | 0.00 | 0 | |
| AL37 | On | 05/08/2021 | Index Future | | | 794.21000 | 794.21000 | 789.79900 | 789.79900 | | | 0.00 | 0 | |
| AL37 | On | 04/11/2021 | Index Future | | | 803.00100 | 803.00100 | 798.38800 | 798.38800 | | | 0.00 | 0 | |
| AL37 | On | 03/02/2022 | Index Future | | | 812.02700 | 812.02700 | 807.09000 | 807.09000 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 06/05/2021 | Index Future | | | 882.03500 | 882.03500 | 872.52200 | 872.52200 | | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 891.38600 | 891.38600 | 881.76200 | 881.76200 | | | 0.00 | 0 | |
| AL7T | On | 04/11/2021 | Index Future | | | 901.25300 | 901.25300 | 891.35000 | 891.35000 | | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 911.38300 | 911.38300 | 901.06600 | 901.06600 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 06/05/2021 | Index Future | | | 771.81000 | 771.81000 | 762.51600 | 762.51600 | | | 30,872,400.00 | 4 | 30 |
| ALBI | On | 05/08/2021 | Index Future | | | 779.99300 | 779.99300 | 770.59100 | 770.59100 | | | 0.00 | 0 | |
| ALBI | On | 04/11/2021 | Index Future | | | 788.62600 | 788.62600 | 778.97100 | 778.97100 | | | 0.00 | 0 | |
| ALBI | On | 03/02/2022 | Index Future | | | 797.49100 | 797.49100 | 787.46200 | 787.46200 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 30,872,400.00 | 4 | 30 |
| Total For ALBI | | | | | | | | | | | | 30,872,400.00 | 4 | 30 |
| IGOV | On | 06/05/2021 | Index Future | | | 279.36300 | 279.36300 | 279.96200 | 279.96200 | | | 5,587,260.00 | 2 | 97 |
| IGOV | On | 05/08/2021 | Index Future | | | 282.39400 | 282.39400 | 282.99500 | 282.99500 | | | 0.00 | 0 | |
| IGOV | On | 04/11/2021 | Index Future | | | 285.58700 | 285.58700 | 286.14000 | 286.14000 | | | 0.00 | 0 | |
| IGOV | On | 03/02/2022 | Index Future | | | 288.86400 | 288.86400 | 289.32600 | 289.32600 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 5,587,260.00 | 2 | 97 |
| Total For IGOV | | | | | | | | | | | | 5,587,260.00 | 2 | 97 |
| Total for Index | | | | | | | | | | | | 36,459,660.00 | 6 | 1,28 |
| JIBAR f | On | 17/03/2021 | Jibar Future | | | 3.69500 | 96.30500 | 3.69500 | 96.30500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/04/2021 | Jibar Future | | | 3.70500 | 96.29500 | 3.70500 | 96.29500 | | | 0.00 | 0 | |
| JIBAR f | On | 19/05/2021 | Jibar Future | | | 3.73000 | 96.27000 | 3.73000 | 96.27000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2021 | Jibar Future | | | 3.71500 | 96.28500 | 3.72500 | 96.27500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/07/2021 | Jibar Future | | | 3.74000 | 96.26000 | 3.76000 | 96.24000 | | | 0.00 | 0 | |
| JIBAR f | On | 18/08/2021 | Jibar Future | | | 3.80000 | 96.20000 | 3.82000 | 96.18000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/09/2021 | Jibar Future | | | 3.84000 | 96.16000 | 3.85000 | 96.15000 | | | 0.00 | 0 | 30,00 |
| JIBAR f | On | 15/12/2021 | Jibar Future | | | 4.12500 | 95.87500 | 4.13500 | 95.86500 | | | 0.00 | 0 | |
| JIBAR f | On | 16/03/2022 | Jibar Future | | | 4.33000 | 95.67000 | 4.33000 | 95.67000 | | | 0.00 | 0 | |
| JIBAR f | On | 15/06/2022 | Jibar Future | | | 4.56000 | 95.44000 | 4.54000 | 95.46000 | | | 0.00 | 0 | 20,00 |
| JIBAR f | On | 21/09/2022 | Jibar Future | | | 4.75500 | 95.24500 | 4.76500 | 95.23500 | | | 0.00 | 0 | |
| JIBAR f | On | 21/12/2022 | Jibar Future | | | 4.95500 | 95.04500 | 4.93500 | 95.06500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 50,00 |

| 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 JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 50,000 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 50,000 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 90.71000 | 90.71000 | 90.72000 | 90.72000 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | | 520,407,544.70 | 5,137 | 1,196,870 |
| AA06 On 15/04/2021 Spot Bond | | | | | 0.00000 | 100.53235 | | | | 0.00 | 1,548,773,600 | 386,373,300 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 1,548,773,600 | 386,373,300 |
| Total For AA06 | | | | | | | | | | 0.00 | 1,548,773,600 | 386,373,300 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 5.87500 | 103.94194 | 5.87500 | 103.92534 | | 8,472,001,450,000.00 | | 1,442,042,800 | 551,578,200 | |
| Total AA07 SPOT | | | | | | | | 8,472,001,450,000.00 | | 1,442,042,800 | 551,578,200 | |
| Total For AA07 | | | | | | | | 8,472,001,450,000.00 | | 1,442,042,800 | 551,578,200 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.62000 | 301.88568 | 3.62000 | 301.85593 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 101.02671 | | | | 0.00 | 0 | 0 |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.50270 | | | | 0.00 | 0 | 0 |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 101.51302 | 9.65000 | 101.48675 | | | | 0.00 | 0 | 0 |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 99.93940 | | | | 0.00 | 0 | 0 |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.07527 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.64428 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.18672 | | | | 0.00 | 1,249,025,200 | 611,591,50 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 1,249,025,200 | 611,591,50 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 1,249,025,200 | 611,591,50 |
| ABFN16 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.52436 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.77552 | | | | 0.00 | 923,402,000 | 230,850,50 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 923,402,000 | 230,850,50 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 923,402,000 | 230,850,50 |
| ABFN21 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.94130 | | | | 0.00 | 900,000,000 | 933,000,00 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 900,000,000 | 933,000,00 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 900,000,000 | 933,000,00 |
| ABFN22 On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.39731 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.69518 | | | | 0.00 | 1,249,033,200 | 311,591,50 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 1,249,033,200 | 311,591,50 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 1,249,033,200 | 311,591,50 |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 104.27649 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.21345 | | | | 0.00 | 0 | 300,000,00 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ABFN27 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.85258 | | | | 0.00 | 4,713,574,000 | 866,972,10 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 4,713,574,000 | 866,972,10 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 4,713,574,000 | 866,972,10 |
| ABFN28 On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.77042 | | | | 0.00 | 3,899,734,000 | 972,720,90 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 3,899,734,000 | 972,720,90 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 3,899,734,000 | 972,720,90 |
| ABFN29 On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.72252 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |

| 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 15/11/2021 Spot Bond | | | | | 0.00000 | 100.13320 | | | | 0.00 | 0 | 80,000,00 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.64327 | | | | 0.00 | 520,000,000 | 260,000,00 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 520,000,000 | 260,000,00 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 520,000,000 | 260,000,00 |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.64784 | | | | 0.00 | 6,778,007,600 | 1,694,501,90 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 6,778,007,600 | 1,694,501,90 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 6,778,007,600 | 1,694,501,90 |
| ABFN3 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.62050 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.75473 | | | | 0.00 | 1,709,028,800 | 591,591,50 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 1,709,028,800 | 591,591,50 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 1,709,028,800 | 591,591,50 |
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.08659 | | | | 0.00 | 6,010,742,400 | 1,502,685,60 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 6,010,742,400 | 1,502,685,60 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 6,010,742,400 | 1,502,685,60 |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.57586 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.41788 | | | | 0.00 | 0 | |
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 101.31937 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.07121 | | | | 0.00 | 8,396,320,000 | 2,664,080,00 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 8,396,320,000 | 2,664,080,00 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 8,396,320,000 | 2,664,080,00 |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.68445 | | | | 0.00 | 1,667,881,200 | 416,097,90 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 1,667,881,200 | 416,097,90 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 1,667,881,200 | 416,097,90 |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.93783 | | | | 0.00 | 0 | |
| Total ABFN42 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 ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.56165 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.57761 | | | | 0.00 | 11,743,443,200 | 1,705,874,30 |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 11,743,443,200 | 1,705,874,30 |
| Total For ABFN44 | | | | | | | | | | 0.00 | 11,743,443,200 | 1,705,874,30 |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.58907 | | | | 0.00 | 5,624,391,200 | 1,404,656,40 |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 5,624,391,200 | 1,404,656,40 |
| Total For ABFN45 | | | | | | | | | | 0.00 | 5,624,391,200 | 1,404,656,40 |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.88222 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.01121 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.01176 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 99.85089 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 100.09144 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 99.80173 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 4.13000 | 4.13000 | 4.13000 | 147.40340 | | | | 0.00 | 0 | 300,000,00 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 78.17745 | 100.00000 | 78.00348 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.06500 | 7.06500 | 7.06500 | 140.81921 | | | | 0.00 | 0 | |

| Contract 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 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 20.41375 | 100.00000 | 20.36808 | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | 0.00 | 0 | |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 100.93671 | | | 0.00 | 0 | 80,000,00 |
| Total ABKS1 SPOT | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For ABKS1 | | | | | | | | | 0.00 | 0 | 80,000,00 |
| ABN05 On 18/04/2021 Spot Bond | | | 2.91000 | 217.31450 | 2.91000 | 217.29724 | | | 0.00 | 0 | |
| Total ABN05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN05 | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.66500 | 2.66500 | 2.66500 | 147.33438 | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.01000 | 4.01000 | 4.01000 | 191.53941 | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.59500 | 4.59500 | 4.59500 | 216.21339 | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.70500 | 6.70500 | 6.70500 | 101.87023 | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.21500 | 7.21500 | 7.21500 | 117.26955 | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | |
| ABN80 On 31/03/2021 Spot Bond | | | 5.36500 | 5.36500 | 5.36500 | 102.86095 | | | 0.00 | 0 | |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN80 | | | | | | | | | 0.00 | 0 | |
| ABS11 On 09/04/2021 Spot Bond | | | 4.89500 | 104.12849 | 4.89500 | 104.11460 | | 421,629,846,000.00 | | 86,134,800 | 441,533,70 |
| Total ABS11 SPOT | | | | | | | | 421,629,846,000.00 | | 86,134,800 | 441,533,70 |
| Total For ABS11 | | | | | | | | 421,629,846,000.00 | | 86,134,800 | 441,533,70 |
| ABS13 On 14/05/2022 Spot Bond | | | 5.20500 | 107.95249 | 5.20500 | 107.93718 | | 18,981,275,454,000.00 | | 3,646,738,800 | 911,684,70 |
| Total ABS13 SPOT | | | | | | | | 18,981,275,454,000.00 | | 3,646,738,800 | 911,684,70 |
| Total For ABS13 | | | | | | | | 18,981,275,454,000.00 | | 3,646,738,800 | 911,684,70 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------------|
| ABS15 On 11/11/2022 Spot Bond | | | 5.23500 | 110.16678 | 5.23500 | 110.15104 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 6.78000 | 117.40718 | 6.78000 | 117.38555 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 7.99000 | 116.64448 | 7.99000 | 116.61924 | | | | 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 | | | 5.67500 | 114.00711 | 5.67500 | 113.98949 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.32500 | 110.69372 | 7.32500 | 110.67173 | | 60,001,041,030,000.00 | | 8,191,268,400 | 2,813,630,700 | |
| Total ABS7 SPOT | | | | | | | | 60,001,041,030,000.00 | | 8,191,268,400 | 2,813,630,700 | |
| Total For ABS7 | | | | | | | | 60,001,041,030,000.00 | | 8,191,268,400 | 2,813,630,700 | |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 13.84524 | 100.00000 | 13.81426 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.00000 | 2.00000 | 2.00000 | 314.63192 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 1.25000 | 169.79537 | 1.25000 | 169.78954 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.09000 | 10.09000 | 10.09000 | 103.71558 | | 8,072,000,000,000.00 | | 800,000,000 | 400,000,000 | |
| Total ABX01 SPOT | | | | | | | | 8,072,000,000,000.00 | | 800,000,000 | 400,000,000 | |
| Total For ABX01 | | | | | | | | 8,072,000,000,000.00 | | 800,000,000 | 400,000,000 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.14404 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.10805 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.06328 | | | | 0.00 | 0 | |
| Total ACL129 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 ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL14 On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.06870 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL18 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.58028 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.10470 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.10470 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.13534 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.13534 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 30/01/2023 Spot Bond | | | | | 0.00000 | 166.04446 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 14/02/2023 Spot Bond | | | | | 0.00000 | 167.58761 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL21 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.04709 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL22 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.03986 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL22 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.01284 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.44712 | | | | 0.00 | 200,000,000 | 200,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For AECI01 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.41142 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01246 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.01287 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 99.98408 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 100.55989 | | | | 0.00 | 13,629,985,600 | 3,407,496,400 |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 13,629,985,600 | 3,407,496,400 |
| Total For AGL02 | | | | | | | | | | 0.00 | 13,629,985,600 | 3,407,496,400 |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 98.36006 | | | | 0.00 | 4,738,124,000 | 1,184,531,000 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 4,738,124,000 | 1,184,531,000 |
| Total For AGL03 | | | | | | | | | | 0.00 | 4,738,124,000 | 1,184,531,000 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.46799 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.50779 | | | | 0.00 | 0 | 300,000,000 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 100.36420 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 102.17086 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.56180 | | | | 0.00 | 7,376,328,800 | 1,842,201,200 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 7,376,328,800 | 1,842,201,200 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 7,376,328,800 | 1,842,201,200 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.56180 | | | | 0.00 | 494,613,200 | 123,390,200 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 494,613,200 | 123,390,200 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 494,613,200 | 123,390,200 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.65472 | | | | 0.00 | 517,088,800 | 128,998,800 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 517,088,800 | 128,998,800 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 517,088,800 | 128,998,800 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.54634 | | | | 0.00 | 1,365,603,600 | 340,673,300 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 1,365,603,600 | 340,673,300 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 1,365,603,600 | 340,673,300 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.54117 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.59800 | | | | 0.00 | 149,882,000 | 37,390,900 |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 149,882,000 | 37,390,900 |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 149,882,000 | 37,390,900 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.65479 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.84035 | | | | 0.00 | 149,877,200 | 37,390,900 |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 149,877,200 | 37,390,900 |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 149,877,200 | 37,390,900 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.89695 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.20952 | | | | 0.00 | 0 | 300,000,000 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.01408 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A: On 21/08/2023 Spot Bond | | | 6.39500 | 107.98821 | 6.39500 | 107.96943 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.01656 | | | | 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 | 100.01987 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.48323 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.29676 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.48294 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01649 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01978 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.04278 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.01321 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.01816 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.02145 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.04938 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 7.27500 | 112.50356 | 7.27500 | 112.48148 | | | 532,145,880,000.00 | | 73,147,200 | 18,286,80 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|------------------|
| Total AIR02 SPOT | | | | | | | | | 532,145,880,000.00 | 73,147,200 | 18,286,80 |
| Total For AIR02 | | | | | | | | | 532,145,880,000.00 | 73,147,200 | 18,286,80 |
| AIR04 On 29/05/2024 Spot Bond | | | 6.39500 | 110.52527 | 6.39500 | 110.50605 | | | 179,162,320,000.00 | 28,016,000 | 50,298,90 |
| Total AIR04 SPOT | | | | | | | | | 179,162,320,000.00 | 28,016,000 | 50,298,90 |
| Total For AIR04 | | | | | | | | | 179,162,320,000.00 | 28,016,000 | 50,298,90 |
| AIR05 On 29/05/2030 Spot Bond | | | 11.48000 | 94.12044 | 11.48000 | 94.09142 | | | 0.00 | 0 | 6,052,00 |
| Total AIR05 SPOT | | | | | | | | | 0.00 | 0 | 6,052,00 |
| Total For AIR05 | | | | | | | | | 0.00 | 0 | 6,052,00 |
| AIRL01 On 30/04/2028 Spot Bond | | | 6.28000 | 168.89988 | 6.28000 | 168.87121 | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.65297 | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.46462 | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.16749 | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.38294 | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.72622 | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 101.32087 | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 100.01719 | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.03100 | | | 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 | 101.27763 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| Total APF15 SPOT | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| Total For APF15 | | | | | | | | | 10,000,000,000,000.00 | 15,000,000,000 | 7,500,000,000 | |
| ASN02 On 07/12/2033 Spot Bond | | | 4.94500 | 231.08038 | 4.94500 | 231.04938 | | | 0.00 | 0 | | |
| Total ASN022 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ASN022 | | | | | | | | | 0.00 | 0 | | |
| ASN03 On 07/12/2033 Spot Bond | | | 4.96000 | 208.55280 | 4.96000 | 208.52469 | | | 0.00 | 0 | | |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | | |
| ASN11 On 07/03/2021 Spot Bond | | | | | 0.00000 | 101.21810 | | | 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 | | | 2.23000 | 168.28213 | 2.23000 | 168.27183 | | | 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 | 98.28981 | | | 0.00 | 0 | | |
| Total ASN145 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ASN145 | | | | | | | | | 0.00 | 0 | | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.33248 | | | 0.00 | 0 | | |
| Total ASN146 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For ASN146 | | | | | | | | | 0.00 | 0 | | |
| ASN14 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.34394 | | | 0.00 | 0 | | |
| Total ASN147 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 ASN147 | | | | | | | | | | 0.00 | 0 | |
| ASN14: On 31/01/2022 Spot Bond | | | 2.27500 | 168.21314 | 2.27500 | 168.20265 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 54.93654 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 99.92298 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN15: On 31/03/2028 Spot Bond | | | 4.90000 | 181.17654 | 4.90000 | 181.15246 | | | | 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 | 100.27811 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.09520 | | | | 0.00 | 0 | |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.27304 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.22902 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.93036 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 5.02500 | 103.74330 | 5.02500 | 103.72908 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.95522 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.97000 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.06418 | | | | 0.00 | 33,600,000 | 8,400,000 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 33,600,000 | 8,400,000 |
| Total For ASN204 | | | | | | | | | | 0.00 | 33,600,000 | 8,400,000 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.01859 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.02086 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.94183 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 99.94715 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.22543 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.95799 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.15630 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.01753 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.01639 | | | | 0.00 | 15,300,000,000 | 5,100,000,000 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 15,300,000,000 | 5,100,000,000 |
| Total For ASN280 | | | | | | | | | | 0.00 | 15,300,000,000 | 5,100,000,000 |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.17366 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.92283 | | | | 0.00 | 3,000,000,000 | 1,000,000,000 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 1,000,000,000 |
| Total For ASN291 | | | | | | | | | | 0.00 | 3,000,000,000 | 1,000,000,000 |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.03628 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.33337 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.37500 | 4.37500 | 4.37500 | 101.18861 | | | | 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 | | | 5.16000 | 5.16000 | 5.16000 | 91.11333 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.98004 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.12269 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.25756 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.98760 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 31/01/2038 Spot Bond | | | 5.13500 | 102.26258 | 5.13500 | 102.24825 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.05426 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.95517 | | | | 0.00 | 30,000,000 | 10,200,00 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 10,200,00 |
| Total For ASN346 | | | | | | | | | | 0.00 | 30,000,000 | 10,200,00 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.02141 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.00922 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.00922 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 99.94169 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN365 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.21631 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN369 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.98938 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN373 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.02720 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN374 On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.42269 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN381 On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.09573 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN383 On 15/03/2021 Spot Bond | | | | | 0.00000 | 101.09573 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN384 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.20016 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN386 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.99838 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN388 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01232 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN395 On 17/12/2025 Spot Bond | | | | | 0.00000 | 101.04840 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN399 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.99118 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN41! On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.17126 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41! On 05/12/2021 Spot Bond | | | | | 0.00000 | 99.88826 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42! On 29/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42! On 20/12/2024 Spot Bond | | | | | 0.00000 | 105.37553 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44! On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.94303 | | | | 0.00 | 0 | |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN444 | | | | | | | | | | 0.00 | 0 | |
| ASN44! On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.94303 | | | | 0.00 | 0 | |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN445 | | | | | | | | | | 0.00 | 0 | |
| ASN44! On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.91423 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45! On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.94428 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45! On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.26132 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45! On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.68536 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45! On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.87280 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46! On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.53650 | | | | 0.00 | 0 | |
| Total ASN460 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 ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.54167 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 28/02/2023 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 99.91964 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/03/2024 Spot Bond | | | 10.38000 | 10.38000 | 10.38000 | 104.20039 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/01/2022 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 100.63606 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 99.91204 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.36949 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.43358 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/03/2024 Spot Bond | | | 9.96500 | 9.96500 | 9.96500 | 104.02799 | | | | 0.00 | 0 | |
| Total ASN473 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN473 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 28/02/2023 Spot Bond | | | 9.50500 | 9.50500 | 9.50500 | 99.92308 | | | | 0.00 | 0 | |
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.20005 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.02343 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.22534 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 25/05/2021 Spot Bond | | | | | 0.00000 | 100.00007 | | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | | 0.00 | 0 | |
| ASN484 On 25/08/2025 Spot Bond | | | | | 0.00000 | 98.61800 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN485 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 99.91696 | | | | 0.00 | 0 | 300,000,00 |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ASN486 On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.01983 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN489 On 02/09/2021 Spot Bond | | | | | 0.00000 | 99.94043 | | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN490 On 07/09/2021 Spot Bond | | | | | 0.00000 | 99.91556 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN492 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.73116 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |
| ASN493 On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.94356 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |
| ASN494 On 10/03/2021 Spot Bond | | | | | 0.00000 | 100.92758 | | | | 0.00 | 0 | |
| Total ASN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN495 | | | | | | | | | | 0.00 | 0 | |
| ASN495 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.96681 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN497 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.96681 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN49 On 16/03/2021 Spot Bond | | | | | 0.00000 | 100.83805 | | | | 0.00 | 0 | |
| Total ASN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN499 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 18/03/2021 Spot Bond | | | | | 0.00000 | 100.83342 | | | | 0.00 | 0 | |
| Total ASN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN501 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 31/03/2021 Spot Bond | | | | | 0.00000 | 100.69386 | | | | 0.00 | 0 | |
| Total ASN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN505 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.99285 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 21/12/2026 Spot Bond | | | 9.00000 | 101.63360 | 9.00000 | 101.62740 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 21/12/2026 Spot Bond | | | 8.18000 | 101.48662 | 8.18000 | 101.47912 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 21/12/2026 Spot Bond | | | 8.36000 | 101.51892 | 8.36000 | 101.51167 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 21/12/2026 Spot Bond | | | 8.36000 | 101.51892 | 8.36000 | 101.51167 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.71410 | | | | 0.00 | 0 | |
| Total ASN514 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN514 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 08/04/2021 Spot Bond | | | | | 0.00000 | 100.60717 | | | | 0.00 | 0 | |
| Total ASN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN517 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 14/04/2021 Spot Bond | | | | | 0.00000 | 100.51017 | | | | 0.00 | 0 | |
| Total ASN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN518 | | | | | | | | | | 0.00 | 0 | |
| ASN52 On 31/07/2022 Spot Bond | | | 9.10000 | 100.64121 | 9.10000 | 100.61647 | | | | 0.00 | 0 | |
| Total ASN522 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 ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 11.05000 | 100.77549 | 11.05000 | 100.74555 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/07/2024 Spot Bond | | | 11.00000 | 100.77206 | 11.00000 | 100.74225 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.11922 | | | | 0.00 | 0 | |
| Total ASN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN531 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 100.73773 | 10.50000 | 100.70925 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 100.73773 | 10.50000 | 100.70925 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.89568 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.37337 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 28/11/2022 Spot Bond | | | | | 0.00000 | 99.92811 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 02/03/2021 Spot Bond | | | 4.36700 | 4.36700 | 4.36700 | 101.01697 | | | | 0.00 | 0 | |
| Total ASN544 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN544 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/07/2023 Spot Bond | | | 10.60000 | 100.74460 | 10.60000 | 100.71586 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 09/03/2021 Spot Bond | | | 4.37000 | 4.37000 | 4.37000 | 100.93386 | | | | 0.00 | 0 | |
| Total ASN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN546 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.47000 | 102.23258 | 10.47000 | 100.70726 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN557 On 31/01/2024 Spot Bond | | | 10.55000 | 100.69162 | 10.55000 | 100.66270 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN558 On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.32945 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN560 On 10/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.22086 | | | | 0.00 | 0 | |
| Total ASN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN561 | | | | | | | | | | 0.00 | 0 | |
| ASN561 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.20943 | | | | 0.00 | 0 | |
| Total ASN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN562 | | | | | | | | | | 0.00 | 0 | |
| ASN562 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.20943 | | | | 0.00 | 0 | |
| Total ASN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN563 | | | | | | | | | | 0.00 | 0 | |
| ASN563 On 17/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.16889 | | | | 0.00 | 0 | |
| Total ASN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN565 | | | | | | | | | | 0.00 | 0 | |
| ASN565 On 19/05/2021 Spot Bond | | | 4.74200 | 4.74200 | 4.74200 | 100.07795 | | | | 0.00 | 0 | |
| Total ASN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN566 | | | | | | | | | | 0.00 | 0 | |
| ASN566 On 24/05/2021 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 100.04233 | | | | 0.00 | 0 | |
| Total ASN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN567 | | | | | | | | | | 0.00 | 0 | |
| ASN567 On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,700,000.00 |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | 3,700,000.00 |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | 3,700,000.00 |
| ASN568 On 04/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,500,000.00 |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| ASN569 On 24/05/2021 Spot Bond | | | 4.94200 | 4.94200 | 4.94200 | 100.04062 | | | | 0.00 | 0 | |
| Total ASN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN570 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|----------------------|
| ASN57 On 24/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 50,000,000.00 |
| Total ASN571 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| Total For ASN571 | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| ASN57 On 24/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 700,000,000,000.00 | 7,000,000,000 | 10,000,000.00 | |
| Total ASN572 SPOT | | | | | | | | 10,000,000,000,000.00 | 7,000,000,000 | 10,000,000.00 | |
| Total For ASN572 | | | | | | | | 10,000,000,000,000.00 | 7,000,000,000 | 10,000,000.00 | |
| ASN57 On 24/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 50,000,000.00 | |
| Total ASN573 SPOT | | | | | | | | 0.00 | 0 | 50,000,000.00 | |
| Total For ASN573 | | | | | | | | 0.00 | 0 | 50,000,000.00 | |
| ASN57 On 13/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 20,000,000,000 | 20,000,000.00 | |
| Total ASN575 SPOT | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 20,000,000.00 | |
| Total For ASN575 | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 20,000,000.00 | |
| BAW21 On 24/03/2022 Spot Bond | | | 5.79500 | 107.55883 | 5.79500 | 107.54186 | | 2,131,088,070,000.00 | 367,746,000 | 91,465.00 | |
| Total BAW21 SPOT | | | | | | | | 2,131,088,070,000.00 | 367,746,000 | 91,465.00 | |
| Total For BAW21 | | | | | | | | 2,131,088,070,000.00 | 367,746,000 | 91,465.00 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.96185 | 9.30000 | 103.93575 | | 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 | 100.15808 | | 0.00 | 0 | | |
| Total BAW22 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For BAW22 | | | | | | | | 0.00 | 0 | | |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.26587 | | 0.00 | 0 | | |
| Total BAW28 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For BAW28 | | | | | | | | 0.00 | 0 | | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.01475 | | 0.00 | 0 | | |
| Total BAW29 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For BAW29 | | | | | | | | 0.00 | 0 | | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.03266 | | 0.00 | 0 | | |
| Total BAW30 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For BAW30 | | | | | | | | 0.00 | 0 | | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.78275 | | 0.00 | 0 | | |
| Total BAW31 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For BAW31 | | | | | | | | 0.00 | 0 | | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.24000 | 102.07391 | 6.24000 | 102.05668 | | 31,600,261,056,000.00 | 5,064,144,400 | 1,266,036.10 | |
| Total BAW33 SPOT | | | | | | | | 11,600,261,056,000.00 | 5,064,144,400 | 1,266,036.10 | |

| 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 BAW33 | | | | | | | | | | 1,600,261,056,000.00 | 5,064,144,400 | 1,266,036,10 |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.55173 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.09300 | | | | 0.00 | 500,000,000 | 500,000,00 |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,00 |
| Total For BAW35 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,00 |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.10505 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.49486 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.25730 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.24216 | | | | 0.00 | 0 | |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | |
| BAYA67 On 31/03/2023 Spot Bond | | | 8.59500 | 8.59500 | 8.59500 | 106.61843 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.14317 | | | | 0.00 | 0 | |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.39546 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 10.70000 | 10.70000 | 10.70000 | 110.62585 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 101.05135 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 101.13447 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.86063 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.86074 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.84071 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.29542 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.29542 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.89250 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.33354 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.29490 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.33292 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.25658 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.33276 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.48574 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.52290 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.52290 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.52290 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.56119 | | | | 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 | 101.52355 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.88847 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.59970 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BC127 On 08/05/2021 Spot Bond | | | | | 0.00000 | 100.25007 | | | | 0.00 | 0 | |
| Total BC127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BC127 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 7.64500 | 7.64500 | 7.64500 | 105.46199 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.32209 | | | | 0.00 | 0 | |
| Total BDX211 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 BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.35894 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.74387 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 101.24616 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.39500 | 106.05493 | 7.39500 | 106.03366 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 99.88604 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 100.87461 | | | | 0.00 | 0 | |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | |
| BGL11 On 05/05/2021 Spot Bond | | | 7.29500 | 104.79082 | 7.29500 | 104.77017 | | | | 0.00 | 0 | |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.30686 | | | | 0.00 | 0 | 2,810,000,00 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | 2,810,000,00 |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | 2,810,000,00 |
| BGL13 On 20/08/2021 Spot Bond | | | 6.39500 | 102.72049 | 6.39500 | 102.70303 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 102.18061 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 103.73021 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.00032 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.29900 | | | | 0.00 | 915,922,400 | 228,500,400 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 915,922,400 | 228,500,400 |
| Total For BGL17 | | | | | | | | | | 0.00 | 915,922,400 | 228,500,400 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.80909 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 104.61852 | | | | 0.00 | 6,279,811,200 | 1,569,952,800 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 6,279,811,200 | 1,569,952,800 |
| Total For BGL19 | | | | | | | | | | 0.00 | 6,279,811,200 | 1,569,952,800 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 106.05218 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.18234 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.22829 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.41760 | | | | 0.00 | 965,419,600 | 241,354,900 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 965,419,600 | 241,354,900 |
| Total For BID10 | | | | | | | | | | 0.00 | 965,419,600 | 241,354,900 |
| BID11 On 15/11/2023 Spot Bond | | | 6.13500 | 111.26094 | 6.13500 | 111.24237 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.00445 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.26620 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 99.80724 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.45604 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.48062 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.77688 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.50300 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 96.25500 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 64.03000 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.17447 | | | | 0.00 | 0 | |
| Total BNPP08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP08 | | | | | | | | | | 0.00 | 0 | |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.88760 | | | | 0.00 | 0 | |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.46375 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 99.79652 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.09874 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.25190 | | | | 0.00 | 0 | |
| Total BPPF20 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 BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 26/02/2023 Spot Bond | | | | | 0.00000 | 98.72843 | | | | 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 | 100.58820 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.31240 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.33629 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2021 Spot Bond | | | | | 0.00000 | 100.59381 | | | | 0.00 | 0 | |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.63933 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2021 Spot Bond | | | | | 0.00000 | 100.29863 | | | | 0.00 | 0 | |
| Total BPPF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF28 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.31237 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.32431 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 100.94381 | | | | 0.00 | 9,000,000,000 | 3,000,000,000 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 9,000,000,000 | 3,000,000,000 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 9,000,000,000 | 3,000,000,000 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.25002 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| CBL26 On 06/05/2021 Spot Bond | | | 4.99500 | 104.56761 | 4.99500 | 104.55344 | | | | 0.00 | 0 | |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.16930 | | | | 0.00 | 582,868,400 | 770,409,300 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 582,868,400 | 770,409,300 |
| Total For CBL28 | | | | | | | | | | 0.00 | 582,868,400 | 770,409,300 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.14597 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.14000 | 113.64898 | 7.14000 | 113.62707 | | | 61,926,648,000.00 | | 8,673,200 | 2,168,300 |
| Total CCT01 SPOT | | | | | | | | | 61,926,648,000.00 | | 8,673,200 | 2,168,300 |
| Total For CCT01 | | | | | | | | | 61,926,648,000.00 | | 8,673,200 | 2,168,300 |
| CCT02 On 12/06/2024 Spot Bond | | | 7.49000 | 114.23720 | 7.49000 | 114.21412 | | | 436,145,696,000.00 | | 58,230,400 | 69,457,100 |
| Total CCT02 SPOT | | | | | | | | | 436,145,696,000.00 | | 58,230,400 | 69,457,100 |
| Total For CCT02 | | | | | | | | | 436,145,696,000.00 | | 58,230,400 | 69,457,100 |
| CCT03 On 15/03/2025 Spot Bond | | | 8.02000 | 115.71794 | 8.02000 | 115.69280 | | | 30,234,899,552,000.00 | | 3,769,937,600 | 2,745,256,600 |
| Total CCT03 SPOT | | | | | | | | | 10,234,899,552,000.00 | | 3,769,937,600 | 2,745,256,600 |
| Total For CCT03 | | | | | | | | | 10,234,899,552,000.00 | | 3,769,937,600 | 2,745,256,600 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.44000 | 104.54735 | 9.44000 | 103.05315 | | | 0.00 | | 0 | 1,096,710,600 |
| Total CCT04 SPOT | | | | | | | | | 0.00 | | 0 | 1,096,710,600 |
| Total For CCT04 | | | | | | | | | 0.00 | | 0 | 1,096,710,600 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.49709 | | | 0.00 | | 0 | |
| Total CGR42 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For CGR42 | | | | | | | | | 0.00 | | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.35807 | | | 0.00 | | 0 | |
| Total CGR43 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For CGR43 | | | | | | | | | 0.00 | | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.47742 | | | 0.00 | | 0 | |
| Total CGR45 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For CGR45 | | | | | | | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 99.92083 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.91479 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.67882 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.72060 | | | | 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 | 101.51219 | | | | 0.00 | 0 | |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 158.80355 | 3.14000 | 158.71092 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN19 On 13/09/2021 Spot Bond | | | 2.20000 | 2.20000 | 2.20000 | 161.40481 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | 4.77000 | 114.69093 | 4.77000 | 112.29100 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.47200 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN34 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.68206 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN36 On 20/03/2024 Spot Bond | | | 7.16500 | 113.78136 | 7.16500 | 113.75924 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 20/03/2024 Spot Bond | | | 8.70700 | 116.95472 | 8.70700 | 126.61600 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.36242 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.51003 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 107.18369 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2021 Spot Bond | | | 5.99000 | 104.56249 | 5.99000 | 104.54539 | | | | 0.00 | 0 | |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | |
| CLN376 On 20/03/2024 Spot Bond | | | 10.98000 | 103.52590 | 10.98000 | 103.49534 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 119.49400 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.94425 | | | | 0.00 | 0 | |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | |
| CLN382 On 20/09/2024 Spot Bond | | | 6.50000 | 122.62090 | 6.50000 | 122.00800 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 106.42100 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.02716 | | | | 0.00 | 0 | |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | |
| CLN386 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.03626 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.16468 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.16332 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN440 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 | | | 5.89000 | 104.20949 | 5.89000 | 104.19290 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN445 On 31/01/2022 Spot Bond | | | 2.20000 | 168.32815 | 2.20000 | 168.31799 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN452 On 31/01/2025 Spot Bond | | | 5.36500 | 133.29632 | 5.36500 | 133.27683 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.80500 | 131.15671 | 5.80500 | 131.13597 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 20/12/2021 Spot Bond | | | | | 0.00000 | 103.44900 | | | | 0.00 | 0 | |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.13235 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.19614 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.34533 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN464 On 13/03/2022 Spot Bond | | | 6.59500 | 108.01970 | 6.59500 | 108.00033 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.64009 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN466 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.14164 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.43121 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.11241 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 99.36600 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 60.61138 | 100.00000 | 60.47575 | | | | 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 | 100.14142 | | | | 0.00 | 0 | |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.24806 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.44737 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 02/12/2021 Spot Bond | | | 6.09000 | 104.88950 | 6.09000 | 104.87222 | | | | 0.00 | 0 | |
| Total CLN485 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 CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 23/06/2021 Spot Bond | | | 10.16000 | 103.40489 | 10.16000 | 104.45900 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 6.39500 | 104.40685 | 6.39500 | 104.38870 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.42332 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.21462 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.93699 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 6.79500 | 109.92916 | 6.79500 | 109.90887 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.14220 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.01748 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.74949 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.79223 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.12932 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.29345 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.48841 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.35323 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 93.61210 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 104.50190 | 9.96000 | 104.47384 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 103.24477 | 10.01000 | 103.21707 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 101.50531 | 9.60000 | 102.57425 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.12615 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.94323 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.15992 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 104.31450 | 9.20000 | 104.28859 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.46276 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.98628 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.51067 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.93696 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.41812 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.05237 | | | | 0.00 | 0 | |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.12615 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.12638 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.62895 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2025 Spot Bond | | | 8.87000 | 106.38478 | 8.87000 | 106.35927 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.25392 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.48446 | | | | 0.00 | 0 | |
| Total CLN537 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 CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.71667 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 134.18700 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.94073 | | | | 0.00 | 28,546,990,000 | 14,273,495,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 28,546,990,000 | 14,273,495,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 28,546,990,000 | 14,273,495,000 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.70120 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 21/08/2026 Spot Bond | | | 8.34000 | 107.41294 | 8.34000 | 107.38870 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 29/03/2025 Spot Bond | | | 8.39000 | 109.86924 | 8.39000 | 109.84430 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 12/11/2025 Spot Bond | | | 8.48000 | 109.35992 | 8.48000 | 109.33483 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 301.46559 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.16734 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.20436 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.01476 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.79397 | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| Total For CLN559 | | | | | | | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 121.92700 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.22948 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.19000 | 102.79496 | 10.19000 | 102.80612 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 8.34000 | 109.91747 | 8.34000 | 109.89266 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.27307 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.01275 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 103.14157 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.89494 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.21620 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| CLN566 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.17949 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.31135 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | 8.57000 | 108.26576 | 8.57000 | 108.24067 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.21494 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN573 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.45759 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.21733 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.12518 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.23431 | | | | 0.00 | 0 | |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.60295 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.86447 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.23787 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN580 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.94450 | | | | 0.00 | 55,000,000,000 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 55,000,000,000 | 27,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|----------------|
| Total For CLN582 | | | | | | | | | | 0.00 | 55,000,000,000 | 27,500,000,000 |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.30053 | | | | 0.00 | | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | | 0 |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.54634 | | | | 0.00 | | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | | 0 |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 99.94606 | | | | 0.00 | | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | | 0 |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.83576 | | | | 0.00 | | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | | 0 |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.20414 | | | | 0.00 | | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | | 0 |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.02680 | | | | 0.00 | | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | | 0 |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.07139 | | | | 0.00 | | 0 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN589 | | | | | | | | | | 0.00 | | 0 |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.27570 | | | | 0.00 | | 0 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | | 0 |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 103.06967 | | | | 0.00 | | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | | 0 |
| CLN591 On 05/12/2026 Spot Bond | | | 3.78500 | 137.96144 | 3.78500 | 111.31560 | | | | 0.00 | | 0 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN592 | | | | | | | | | | 0.00 | | 0 |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.01450 | | | | 0.00 | | 0 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | | 0 |
| Total For CLN593 | | | | | | | | | | 0.00 | | 0 |
| CLN593 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.88313 | | | | 0.00 | | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.01450 | | | | 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 | 102.32764 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.81493 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.09462 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.07139 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.07139 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.19200 | | | | 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 | 100.47401 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.28958 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.19391 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.82195 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.62380 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.01603 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 103.02285 | 9.32000 | 102.99707 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.46339 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.21810 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.01444 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 99.94442 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.87407 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 96.11200 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.79482 | | | | 0.00 | 0 | |
| Total CLN617 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 CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.18936 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 99.94604 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.41309 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.41162 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.38122 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 91.72800 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.49287 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 6.45500 | 105.29405 | 6.45500 | 105.27557 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.10910 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 89.67895 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 12.12000 | 61.17248 | 12.12000 | 81.81831 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.01248 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 19/08/2025 Spot Bond | | | 9.04000 | 101.84429 | 9.04000 | 101.81942 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN63' On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.10861 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.01331 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.90817 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.24894 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.62003 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.01397 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63: On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.10813 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.29595 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.18863 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN64(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.11784 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN643 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.54947 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.01422 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.05063 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.42617 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.05252 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.10813 | | | | 0.00 | 0 | 200,000,00 |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 99.94268 | | | | 0.00 | 0 | 200,000,00 |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.10813 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.08691 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.10813 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 22/03/2030 Spot Bond | | | | | 0.00000 | 99.75100 | | | | 0.00 | 0 | |
| Total CLN655 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 CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.26134 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.93456 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.80765 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.07595 | | | | 0.00 | 0 | |
| Total CLN659 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN659 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.11733 | | | | 0.00 | 0 | |
| Total CLN660 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN660 | | | | | | | | | | 0.00 | 0 | |
| CLN660 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.37700 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 97.12400 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 106.60900 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 129.54400 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.23479 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.97779 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.12948 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.59699 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 103.10826 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.93882 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.11946 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.16426 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 31/01/2025 Spot Bond | | | 4.13950 | 139.47172 | 4.13950 | 113.33229 | | | | 0.00 | 0 | 574,000,00 |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | 574,000,00 |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | 574,000,00 |
| CLN673 On 31/01/2025 Spot Bond | | | 4.13950 | 139.47172 | 4.13950 | 113.33303 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.56497 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN675 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.12189 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.12835 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 02/06/2021 Spot Bond | | | | | 0.00000 | 99.87314 | | | | 0.00 | 0 | |
| Total CLN678 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN678 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN679 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.03619 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.36049 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.12399 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.11961 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.98941 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.01824 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.20923 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN686 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.18212 | | | | 0.00 | 0 | 370,000,00 |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | 370,000,00 |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | 370,000,00 |
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.21622 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.21597 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.06321 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.85213 | | | | 0.00 | 0 | |
| Total CLN691 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 CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.06327 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.16991 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 91.58875 | | | | 0.00 | 0 | |
| Total CLN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN694 | | | | | | | | | | 0.00 | 0 | |
| CLN694 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.90191 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN695 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 91.25480 | | | | 0.00 | 0 | |
| Total CLN696 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN696 | | | | | | | | | | 0.00 | 0 | |
| CLN696 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 83.71071 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 82.13668 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.94428 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 28/02/2023 Spot Bond | | | | | 0.00000 | 99.94859 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.19546 | | | | 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 | 86.74006 | | | | 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 | 79.15502 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |
| CLN703 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.73119 | | | | 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 | 84.29695 | | | | 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 | 85.67795 | | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | |
| CLN706 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.13158 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.12218 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.03783 | | | | 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 | 80.74516 | | | | 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 | 80.99486 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 11/03/2021 Spot Bond | | | | | 0.00000 | 102.00298 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 12/02/2022 Spot Bond | | | | | 0.00000 | 100.17792 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.04503 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.04503 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.04503 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 79.75806 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.67182 | | | | 0.00 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.00792 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 78.72948 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 79.06001 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 01/06/2026 Spot Bond | | | | | 0.00000 | 99.95002 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 79.78863 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.95681 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.95681 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.95681 | | | | 0.00 | 0 | |
| Total CLN726 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 CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.97482 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.97482 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.97482 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 82.35750 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 83.42712 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 84.08570 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.24169 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.23265 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 7.64500 | 105.48373 | 7.64500 | 105.46199 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.13078 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.79500 | 111.77672 | 7.79500 | 111.75324 | | | | 0.00 | 0 | 13,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total 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 | | | 5.57000 | 104.98946 | 5.57000 | 104.97350 | | | 39,687,058,764,000.00 | 7,125,145,200 | 1,789,926,000 |
| Total COJ07 SPOT | | | | | | | | | 19,687,058,764,000.00 | 7,125,145,200 | 1,789,926,000 |
| Total For COJ07 | | | | | | | | | 19,687,058,764,000.00 | 7,125,145,200 | 1,789,926,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 9.49000 | 110.10704 | 9.49000 | 110.07899 | | | 3,200,183,636,000.00 | 337,216,400 | 2,332,478,700 |
| Total COJ08 SPOT | | | | | | | | | 3,200,183,636,000.00 | 337,216,400 | 2,332,478,700 |
| Total For COJ08 | | | | | | | | | 3,200,183,636,000.00 | 337,216,400 | 2,332,478,700 |
| COJG0 On 09/06/2024 Spot Bond | | | 6.57500 | 112.68042 | 6.57500 | 112.66039 | | | 13,413,412,910,000.00 | 2,040,062,800 | 70,032,870,800 |
| Total COJG01 SPOT | | | | | | | | | 13,413,412,910,000.00 | 2,040,062,800 | 70,032,870,800 |
| Total For COJG01 | | | | | | | | | 13,413,412,910,000.00 | 2,040,062,800 | 70,032,870,800 |
| COT01 On 03/04/2023 Spot Bond | | | 7.23000 | 107.24233 | 7.23000 | 107.22141 | | | 21,722,072,280,000.00 | 3,004,436,000 | 648,983,100 |
| Total COT01 SPOT | | | | | | | | | 1,722,072,280,000.00 | 3,004,436,000 | 648,983,100 |
| Total For COT01 | | | | | | | | | 1,722,072,280,000.00 | 3,004,436,000 | 648,983,100 |
| COT02 On 03/04/2028 Spot Bond | | | 9.90000 | 105.57577 | 9.90000 | 105.54775 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 9.99000 | 99.43438 | 9.99000 | 99.40775 | | | 0.00 | 0 | 8,200,000,000 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 8,200,000,000 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 8,200,000,000 |
| CPV01 On 30/06/2029 Spot Bond | | | 9.59500 | 9.59500 | 9.59500 | 106.88531 | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.03951 | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.06321 | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.06734 | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.87549 | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 99.78544 | | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.49890 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.21553 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.03996 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.96023 | | | | 0.00 | 0 | |
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 10/12/2021 Spot Bond | | | | | 0.00000 | 101.20951 | | | | 0.00 | 0 | |
| Total DNG103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG103 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.47373 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01328 | | | | 0.00 | 1,151,486,800 | 287,871,700 |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 1,151,486,800 | 287,871,700 |
| Total For DSY01 | | | | | | | | | | 0.00 | 1,151,486,800 | 287,871,700 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.04477 | | | | 0.00 | 2,489,697,600 | 621,105,500 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 2,489,697,600 | 621,105,500 |
| Total For DSY02 | | | | | | | | | | 0.00 | 2,489,697,600 | 621,105,500 |
| DSY03 On 21/11/2024 Spot Bond | | | 8.74000 | 8.74000 | 8.74000 | 108.12806 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.51548 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.01697 | | | | 0.00 | 0 | |
| Total DSY05 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 DSY05 | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 6.34500 | 102.51900 | 6.34500 | 102.50152 | | 2,691,774,882,000.00 | | 424,235,600 | 106,016,10 |
| Total DV2021 SPOT | | | | | | | | 2,691,774,882,000.00 | | 424,235,600 | 106,016,10 |
| Total For DV2021 | | | | | | | | 2,691,774,882,000.00 | | 424,235,600 | 106,016,10 |
| DV23 On 27/02/2023 Spot Bond | | | 6.71000 | 106.04405 | 6.71000 | 106.02504 | | 36,259,848,262,000.00 | | 5,403,852,200 | 1,715,561,50 |
| Total DV23 SPOT | | | | | | | | 36,259,848,262,000.00 | | 5,403,852,200 | 1,715,561,50 |
| Total For DV23 | | | | | | | | 36,259,848,262,000.00 | | 5,403,852,200 | 1,715,561,50 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 27.71663 | 100.00000 | 27.65563 | | 0.00 | | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 27.71663 | 100.00000 | 27.65563 | | 0.00 | | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For DV23/R2023 | | | | | | | | 0.00 | | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 6.26500 | 109.38536 | 6.26500 | 109.36673 | | 2,529,834,566,000.00 | | 403,804,400 | 334,379,70 |
| Total DV24 SPOT | | | | | | | | 2,529,834,566,000.00 | | 403,804,400 | 334,379,70 |
| Total For DV24 | | | | | | | | 2,529,834,566,000.00 | | 403,804,400 | 334,379,70 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.20933 | 9.69000 | 100.18315 | | 0.00 | | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.20933 | 9.69000 | 100.18315 | | 0.00 | | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For DV24/R2023 | | | | | | | | 0.00 | | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.47000 | 93.17910 | 11.47000 | 93.15040 | | 0.00 | | 0 | 2,730,832,10 |
| Total DV29 SPOT | | | | | | | | 0.00 | | 0 | 2,730,832,10 |
| Total For DV29 | | | | | | | | 0.00 | | 0 | 2,730,832,10 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.21799 | 10.10000 | 100.19072 | | 0.00 | | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.21799 | 10.10000 | 100.19072 | | 0.00 | | 0 | |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For DV29/R213 | | | | | | | | 0.00 | | 0 | |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 99.94426 | | 0.00 | | 0 | |
| Total DVF21 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For DVF21 | | | | | | | | 0.00 | | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.56294 | | 0.00 | | 0 | |
| Total DVF22 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For DVF22 | | | | | | | | 0.00 | | 0 | |
| DVF22t On 29/08/2022 Spot Bond | | | | | 0.00000 | 98.87506 | | 0.00 | | 0 | |
| Total DVF22B SPOT | | | | | | | | 0.00 | | 0 | |
| Total For DVF22B | | | | | | | | 0.00 | | 0 | |
| DVF22c On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.66713 | | 0.00 | | 0 | |
| Total DVF22C 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 DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 97.69039 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 98.31139 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 96.60810 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.18759 | | | | 0.00 | 1,250,900,000 | 312,073,40 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 1,250,900,000 | 312,073,40 |
| Total For DVF27 | | | | | | | | | | 0.00 | 1,250,900,000 | 312,073,40 |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 99.95256 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 96.90165 | | | | 0.00 | 9,831,135,600 | 7,907,783,90 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 9,831,135,600 | 7,907,783,90 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 9,831,135,600 | 7,907,783,90 |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.38775 | | | | 0.00 | 3,513,436,000 | 875,932,30 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 3,513,436,000 | 875,932,30 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 3,513,436,000 | 875,932,30 |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.33108 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.26910 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.34988 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.02028 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.02269 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.65000 | 104.66980 | 4.65000 | 104.65672 | | | | 0.00 | 0 | |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For E175 | | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.80000 | 108.38534 | 5.80000 | 108.36822 | | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.70500 | 113.33179 | 6.70500 | 113.31113 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.20500 | 105.21021 | 5.20500 | 105.19527 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.02500 | 92.06928 | 5.02500 | 92.05667 | | | | 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 | 131.76446 | 2.25000 | 131.75632 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.17000 | 139.34899 | 4.17000 | 139.33310 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.18300 | 125.20337 | 4.18300 | 125.18907 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.22500 | 121.15078 | 4.22500 | 121.13679 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 4.84500 | 106.78222 | 4.84500 | 106.76819 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.99500 | 94.08210 | 4.99500 | 94.06928 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EL36/12 On 31/01/2036 Spot Bond | | | 2.25000 | 131.76446 | 2.25000 | 131.75632 | | | | 0.00 | 0 | |
| Total EL36/12038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/12038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 147.12300 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 144.77490 | | | | 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 | 111.52766 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 110.57829 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 110.96552 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 109.29162 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.50897 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 102.93806 | | | | 0.00 | 0 | |
| Total ELN011 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 ELN011 | | | | | | | | | | 0.00 | 0 | |
| ELN012 On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.06646 | | | | 0.00 | 0 | |
| Total ELN012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN012 | | | | | | | | | | 0.00 | 0 | |
| EMM02 On 11/03/2021 Spot Bond | | | 5.77500 | 105.14374 | 5.77500 | 105.12714 | | | | 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 | | | 9.06000 | 105.82584 | 9.06000 | 105.79995 | | | | 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 | | | 11.07000 | 11.07000 | 11.07000 | 97.07809 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.42000 | 11.42000 | 11.42000 | 101.49357 | | | | 0.00 | 0 | 666,666,60 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| EMM06 On 23/06/2025 Spot Bond | | | 9.14000 | 105.69493 | 9.14000 | 103.98377 | | | 197,398,408,000.00 | | 21,597,200 | 148,829,20 |
| Total EMM06 SPOT | | | | | | | | | 197,398,408,000.00 | | 21,597,200 | 148,829,20 |
| Total For EMM06 | | | | | | | | | 197,398,408,000.00 | | 21,597,200 | 148,829,20 |
| EMM07 On 10/07/2027 Spot Bond | | | 9.14000 | 9.14000 | 9.14000 | 105.06850 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.56500 | 11.56500 | 11.56500 | 79.14964 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.50500 | 10.50500 | 10.50500 | 102.56021 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.56500 | 11.56500 | 11.56500 | 96.90854 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.01868 | | | | 0.00 | 0 | |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.89760 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 99.85494 | | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 99.85047 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.08647 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.05628 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.25145 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 02/09/2023 Spot Bond | | | | | 0.00000 | 99.92546 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.94657 | | | | 0.00 | 0 | |
| Total EPFC46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC46 | | | | | | | | | | 0.00 | 0 | |
| EPFC46 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.22564 | | | | 0.00 | 0 | |
| Total EPFC47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC47 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 99.91968 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2024 Spot Bond | | | | | 0.00000 | 99.91718 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.56236 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|----------------------|----------------------|
| EQT00! On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.18929 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT00! On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.37029 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| ERS3B! On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.12161 | | | | 0.00 | 0 | |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B' On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.11614 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.13029 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.11722 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2' On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.12265 | | | | 0.00 | 9,027,228,400 | 2,256,807,100 |
| Total ERS25 SPOT | | | | | | | | | | 0.00 | 9,027,228,400 | 2,256,807,100 |
| Total For ERS25 | | | | | | | | | | 0.00 | 9,027,228,400 | 2,256,807,100 |
| ERSA2! On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.11444 | | | | 0.00 | 0 | |
| Total ERS26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2' On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.11179 | | | | 0.00 | 1,057,510,000 | 263,814,100 |
| Total ERS27 SPOT | | | | | | | | | | 0.00 | 1,057,510,000 | 263,814,100 |
| Total For ERS27 | | | | | | | | | | 0.00 | 1,057,510,000 | 263,814,100 |
| ERSA2' On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.12808 | | | | 0.00 | 0 | |
| Total ERS28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 6.10500 | 107.80152 | 6.10500 | 107.78362 | | | 4,727,638,740,000.00 | | 774,388,000 | 427,128,500 |
| Total ES23 SPOT | | | | | | | | | 4,727,638,740,000.00 | | 774,388,000 | 427,128,500 |
| Total For ES23 | | | | | | | | | 4,727,638,740,000.00 | | 774,388,000 | 427,128,500 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.86632 | 10.00000 | 100.83914 | | | | 0.00 | 0 | |
| Total ES23/R2023 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 ES23/R2023 | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.25000 | 101.52063 | 8.25000 | 101.49808 | | | 166,570,800,000.00 | 20,190,400 | 5,097,333,00 |
| Total ES26 SPOT | | | | | | | | | 166,570,800,000.00 | 20,190,400 | 5,097,333,00 |
| Total For ES26 | | | | | | | | | 166,570,800,000.00 | 20,190,400 | 5,097,333,00 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.15841 | 7.85000 | 103.13659 | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.26500 | 78.41693 | 11.47000 | 77.29348 | | | 975,501,687,000.00 | 86,595,800 | 7,470,392,60 |
| Total ES33 SPOT | | | | | | | | | 975,501,687,000.00 | 86,595,800 | 7,470,392,60 |
| Total For ES33 | | | | | | | | | 975,501,687,000.00 | 86,595,800 | 7,470,392,60 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 103.39188 | 7.50000 | 103.37086 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.06000 | 75.82679 | 12.06000 | 75.80240 | | | 19,103,650,236,000.00 | 1,584,050,600 | 4,936,066,50 |
| Total ES42 SPOT | | | | | | | | | 19,103,650,236,000.00 | 1,584,050,600 | 4,936,066,50 |
| Total For ES42 | | | | | | | | | 19,103,650,236,000.00 | 1,584,050,600 | 4,936,066,50 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.87635 | 8.50000 | 102.85283 | | | 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 | 100.52691 | | | 0.00 | 0 | |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.18121 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.13349 | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.05424 | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.48194 | | | 0.00 | 843,083,200 | 210,335,50 |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 843,083,200 | 210,335,50 |
| Total For FIFB14 | | | | | | | | | 0.00 | 843,083,200 | 210,335,50 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01400 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|--------------------|--------------------|
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.14816 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.15488 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.41531 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.94190 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.08528 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.11834 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 6.12500 | 6.12500 | 6.12500 | 103.31825 | | | 223,469,400,000.00 | | 36,484,800 | 9,121,200 |
| Total FRB14 SPOT | | | | | | | | | 223,469,400,000.00 | | 36,484,800 | 9,121,200 |
| Total For FRB14 | | | | | | | | | 223,469,400,000.00 | | 36,484,800 | 9,121,200 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.79486 | | | | 0.00 | 0 | 390,000,000 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 390,000,000 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 390,000,000 |
| 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 | 101.22662 | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 7.06500 | 105.21532 | 7.06500 | 105.19514 | | | | 0.00 | 0 | |
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|---------------------|
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 101.16108 | | | | 0.00 | 0 | |
| Total FRB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB20 | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 101.74127 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 105.34019 | | | | 0.00 | 40,000,000 | 1,310,000,00 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 1,310,000,00 |
| Total For FRB22 | | | | | | | | | | 0.00 | 40,000,000 | 1,310,000,00 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.65988 | | | | 0.00 | 16,217,249,600 | 4,054,312,40 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 16,217,249,600 | 4,054,312,40 |
| Total For FRB23 | | | | | | | | | | 0.00 | 16,217,249,600 | 4,054,312,40 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.21990 | | | | 0.00 | 0 | 800,000,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.54394 | | | | 0.00 | 12,040,000,000 | 6,020,000,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 12,040,000,000 | 6,020,000,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 12,040,000,000 | 6,020,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.38505 | | | | 0.00 | 27,860,824,000 | 6,681,783,70 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 27,860,824,000 | 6,681,783,70 |
| Total For FRB26 | | | | | | | | | | 0.00 | 27,860,824,000 | 6,681,783,70 |
| FRB27 On 03/06/2026 Spot Bond | | | 8.84000 | 107.94008 | 8.84000 | 107.91444 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 102.02317 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 1.25500 | 169.78760 | 1.25500 | 169.78175 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.46000 | 2.46000 | 2.46000 | 310.93719 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.63000 | 2.63000 | 2.63000 | 147.52754 | | | | 0.00 | 0 | |
| Total FRBI25 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 FRBI25 | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.96000 | 192.16366 | 3.96000 | 192.14297 | | | 0.00 | 0 | 212,700,00 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 212,700,00 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 212,700,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.32000 | 4.32000 | 4.32000 | 101.59318 | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.64500 | 4.64500 | 4.64500 | 215.14013 | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.76000 | 82.51641 | 5.76000 | 82.50353 | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.37500 | 87.24154 | 5.37500 | 87.22876 | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | |
| FRBZ02 On 28/10/2024 Spot Bond | | | 5.64000 | 5.64000 | 5.64000 | 81.53730 | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | |
| FRBZ03 On 10/12/2024 Spot Bond | | | 5.70000 | 5.70000 | 5.70000 | 80.84170 | | | 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 | | | 3.96500 | 3.96500 | 3.96500 | 140.36247 | | | 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 | 93.99123 | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | |
| FRC201 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC207 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 | |
| FRC208 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 | |
| FRC213 On 31/01/2022 Spot Bond | | | 2.31000 | 168.15952 | 2.31000 | 168.14887 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC221 On 31/01/2022 Spot Bond | | | 3.17000 | 166.85016 | 3.17000 | 166.83567 | | | | 0.00 | 0 | |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC233 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.19756 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC251 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.12659 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC252 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 | |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.40003 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC256 On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.85652 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC265 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.24169 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC267 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.43322 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 100.67464 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.14925 | | | | 0.00 | 0 | |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01444 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.15335 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 109.00222 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.29187 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.06603 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 107.12934 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.00385 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.46530 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.52821 | | | | 0.00 | 0 | |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 100.51787 | | | | 0.00 | 0 | |
| Total FRC294 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 FRC294 | | | | | | | | | | 0.00 | 0 | |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.15931 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.16203 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC297 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.33330 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC300 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.74048 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC300 On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.80287 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 99.98179 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC303 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.31678 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.98693 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC306 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.76234 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.98220 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.13165 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 23/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | |
| FRC311: On 23/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | |
| FRC312: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.24331 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC313: On 23/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | |
| FRC314: On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.14879 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.19980 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316: On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.43905 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317: On 20/12/2024 Spot Bond | | | | | 0.00000 | 98.66013 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC318: On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.24316 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC319: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.27205 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.14410 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324: On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.75821 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC32(On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.58209 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC32(On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.77961 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC32(On 27/12/2022 Spot Bond | | | | | 0.00000 | 99.98635 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC32(On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.25053 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.60002 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 05/03/2021 Spot Bond | | | | | 0.00000 | 101.00410 | | | | 0.00 | 0 | |
| Total FRC334 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC334 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 31/05/2024 Spot Bond | | | | | 0.00000 | 99.98351 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 13/09/2021 Spot Bond | | | | | 0.00000 | 106.93730 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.61643 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 09/06/2021 Spot Bond | | | | | 0.00000 | 101.19407 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC33(On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.74960 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34(On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.63849 | | | | 0.00 | 0 | |
| Total FRC340 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 FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.47353 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.11006 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.02721 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.64459 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.32435 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.33653 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.52093 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.49547 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.46982 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.42602 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/08/2023 Spot Bond | | | | | 0.00000 | 99.98382 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.98450 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC352 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.47713 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC353 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.88140 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC354 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.47786 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC355 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.46674 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC356 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.37049 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.20731 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC358 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.27606 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC359 On 31/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000.00 |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000.00 |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | 5,000,000.00 |
| FRC360 On 31/01/2022 Spot Bond | | | 2.95000 | 2.95000 | 2.95000 | 167.17009 | | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | |
| FRC66 On 31/01/2022 Spot Bond | | | 2.89000 | 2.89000 | 2.89000 | 167.26147 | | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 2.87000 | 2.87000 | 2.87000 | 167.29196 | | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|--------------------|
| FRI33 On 28/02/2033 Spot Bond | | | 4.65500 | 95.98525 | 4.65500 | 95.97305 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.92500 | 105.11182 | 4.92500 | 105.09770 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.75783 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.27910 | | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.94884 | | | | 0.00 | 1,216,342,800 | 983,863,800 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 1,216,342,800 | 983,863,800 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 1,216,342,800 | 983,863,800 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.13757 | | | | 0.00 | 2,081,720,800 | 519,319,000 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 2,081,720,800 | 519,319,000 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 2,081,720,800 | 519,319,000 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.68679 | | | | 0.00 | 2,054,266,000 | 561,954,400 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 2,054,266,000 | 561,954,400 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 2,054,266,000 | 561,954,400 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.68763 | | | | 0.00 | 10,728,124,800 | 999,173,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 10,728,124,800 | 999,173,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 10,728,124,800 | 999,173,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.20977 | | | | 0.00 | 1,249,022,400 | 311,591,500 |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 1,249,022,400 | 311,591,500 |
| Total For FRJ26 | | | | | | | | | | 0.00 | 1,249,022,400 | 311,591,500 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.51846 | | | | 0.00 | 1,673,062,800 | 416,567,500 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 1,673,062,800 | 416,567,500 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 1,673,062,800 | 416,567,500 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.71071 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.56300 | 4.56300 | 4.56300 | 90.34870 | | | | 0.00 | 0 | |
| Total FRS100 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 FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 4.84500 | 4.84500 | 4.84500 | 106.20820 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.87091 | | | | 0.00 | 55,892,400 | 13,917,70 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 55,892,400 | 13,917,70 |
| Total For FRS103 | | | | | | | | | | 0.00 | 55,892,400 | 13,917,70 |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.42213 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 4.98500 | 104.28813 | 4.98500 | 104.27395 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 4.89500 | 209.89733 | 4.89500 | 209.86942 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.12500 | 102.39613 | 5.12500 | 102.38181 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 07/12/2033 Spot Bond | | | 4.92500 | 4.92500 | 4.92500 | 209.24747 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2025 Spot Bond | | | 3.51500 | 142.74553 | 3.51500 | 142.73179 | | | | 0.00 | 0 | 800,000,00 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 800,000,00 |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 123.67114 | 3.70500 | 123.65861 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 4.92500 | 105.11182 | 4.92500 | 105.09770 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.04500 | 206.81030 | 5.04500 | 206.78195 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS12 On 07/12/2033 Spot Bond | | | 5.09500 | 205.79351 | 5.09500 | 205.76504 | | | | 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 FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 3.04500 | 181.14921 | 3.04500 | 145.25589 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.12500 | 205.18635 | 5.12500 | 205.15782 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 5.12500 | 102.39613 | 5.12500 | 102.38181 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 4.71000 | 183.33781 | 4.71000 | 183.31437 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/01/2038 Spot Bond | | | 5.87500 | 92.93754 | 5.87500 | 92.92268 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.60000 | 184.60263 | 4.60000 | 184.57958 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.66000 | 183.91149 | 4.66000 | 183.88822 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.63500 | 195.19057 | 5.63500 | 195.16076 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.82500 | 93.53425 | 5.82500 | 93.51942 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.12500 | 5.12500 | 5.12500 | 102.38181 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.10500 | 102.66387 | 5.10500 | 102.64958 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS137 On 31/03/2028 Spot Bond | | | 4.47000 | 186.11037 | 4.47000 | 186.08778 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 5.40500 | 199.62332 | 5.40500 | 199.59406 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.60000 | 184.60263 | 4.60000 | 184.57958 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.60000 | 184.60263 | 4.60000 | 184.57958 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 4.89000 | 181.28957 | 4.89000 | 181.26551 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2025 Spot Bond | | | 3.81500 | 141.16189 | 3.81500 | 141.14715 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/01/2022 Spot Bond | | | 2.01000 | 168.62003 | 2.01000 | 168.61071 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.95000 | 180.61269 | 4.95000 | 180.58842 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/03/2028 Spot Bond | | | 4.99000 | 180.16304 | 4.99000 | 180.13865 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/01/2025 Spot Bond | | | 3.78500 | 141.31934 | 3.78500 | 141.30469 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 4.46500 | 186.16865 | 4.46500 | 186.14608 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 31/03/2028 Spot Bond | | | 5.00000 | 5.00000 | 5.00000 | 180.02641 | | | | 0.00 | 0 | |
| Total FRS153 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 FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS16 On 06/06/2025 Spot Bond | | | | | 0.00000 | 16.18522 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 01/08/2022 Spot Bond | | | | | 0.00000 | 5.88014 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.56024 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.61708 | | | | 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 | 101.06198 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.98414 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 04/10/2021 Spot Bond | | | | | 0.00000 | 149.89600 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 16/11/2023 Spot Bond | | | | | 0.00000 | 168.29476 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 159.80462 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 159.06341 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 128.12530 | | | | 0.00 | 0 | |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | |
| FRS188 On 19/06/2026 Spot Bond | | | | | 0.00000 | 28.38242 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.27601 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.31670 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.20621 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 99.98574 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| 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 | 117.62806 | | | | 0.00 | 0 | |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | |
| FRS205 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.65417 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.10454 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 03/09/2021 Spot Bond | | | | | 0.00000 | 123.75725 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS214 On 04/03/2021 Spot Bond | | | | | 0.00000 | 119.98317 | | | | 0.00 | 0 | |
| Total FRS214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS214 | | | | | | | | | | 0.00 | 0 | |
| FRS217 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 | |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.88307 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.42239 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.02721 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 31/07/2022 Spot Bond | | | | | 0.00000 | 100.71825 | | | | 0.00 | 0 | |
| Total FRS227 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 FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 07/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS228 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 | |
| FRS229 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.16614 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 19/08/2025 Spot Bond | | | | | 0.00000 | 97.83219 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS232 On 25/08/2025 Spot Bond | | | | | 0.00000 | 97.22025 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS233 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 | |
| FRS234 On 31/03/2032 Spot Bond | | | 10.05000 | 10.05000 | 10.05000 | 105.03877 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS235 On 04/03/2021 Spot Bond | | | | | 0.00000 | 103.58547 | | | | 0.00 | 0 | |
| Total FRS236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS236 | | | | | | | | | | 0.00 | 0 | |
| FRS236 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 | |
| FRS237 On 13/10/2023 Spot Bond | | | | | 0.00000 | 103.52222 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 23/10/2025 Spot Bond | | | | | 0.00000 | 105.65521 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS239 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 31/03/2032 Spot Bond | | | | | 0.00000 | 102.91436 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 04/12/2022 Spot Bond | | | | | 0.00000 | 101.57370 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 12/12/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.93993 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 29/12/2025 Spot Bond | | | | | 0.00000 | 101.38376 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.52964 | | | | 0.00 | 0 | |
| Total FRS245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS245 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.92932 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 20/01/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS247 | | | | | | | | | | 0.00 | 0 | |
| FRS24(On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS25(On 26/01/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS250 | | | | | | | | | | 0.00 | 0 | |
| FRS25(On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.19510 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|------------------|---------------------|
| FRS25 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.09759 | | | 0.00 | 0 | |
| Total FRS252 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS252 | | | | | | | | | 0.00 | 0 | |
| FRS25 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | 0.00 | 0 | |
| FRS25 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,000,000.00 |
| Total FRS254 SPOT | | | | | | | | | 0.00 | 0 | 9,000,000.00 |
| Total For FRS254 | | | | | | | | | 0.00 | 0 | 9,000,000.00 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.26000 | 2.26000 | 2.26000 | 312.53696 | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.00000 | 314.64913 | 2.00000 | 314.63192 | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.00000 | 2.00000 | 2.00000 | 314.63192 | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 1.25000 | 169.79537 | 1.25000 | 169.78954 | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 1.25000 | 169.79537 | 1.25000 | 169.78954 | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.32103 | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.82500 | 98.05746 | 4.82500 | 98.04454 | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.41500 | 70.72748 | 4.41500 | 105.62221 | | 17,660,000,000,000.00 | 4,000,000,000 | | |
| Total FRS81 SPOT | | | | | | | | 17,660,000,000,000.00 | 4,000,000,000 | | |
| Total For FRS81 | | | | | | | | 17,660,000,000,000.00 | 4,000,000,000 | | |
| FRS85 On 31/01/2025 Spot Bond | | | 2.93500 | 2.93500 | 2.93500 | 145.85406 | | 0.00 | 0 | | |
| Total FRS85 SPOT | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------|
| Total For FRS85 | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.21500 | 3.21500 | 3.21500 | 144.33700 | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.06000 | 3.06000 | 3.06000 | 306.19838 | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 5.31500 | 5.31500 | 5.31500 | 104.51743 | | 658,500,862,000.00 | 123,894,800 | 61,947,400 | |
| Total FRX23 SPOT | | | | | | | | 658,500,862,000.00 | 123,894,800 | 61,947,400 | |
| Total For FRX23 | | | | | | | | 658,500,862,000.00 | 123,894,800 | 61,947,400 | |
| FRX24 On 10/12/2024 Spot Bond | | | 6.09000 | 117.82992 | 6.09000 | 117.81050 | | 24,986,122,644,000.00 | 4,102,811,600 | 1,569,770,900 | |
| Total FRX24 SPOT | | | | | | | | 24,986,122,644,000.00 | 4,102,811,600 | 1,569,770,900 | |
| Total For FRX24 | | | | | | | | 24,986,122,644,000.00 | 4,102,811,600 | 1,569,770,900 | |
| FRX25 On 26/07/2025 Spot Bond | | | 6.44000 | 113.36851 | 6.44000 | 113.34867 | | 0.00 | 0 | 0 | |
| Total FRX25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX25 | | | | | | | | 0.00 | 0 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.14000 | 114.57801 | 7.14000 | 114.55594 | | 7,161,180,096,000.00 | 1,002,966,400 | 592,510,000 | |
| Total FRX26 SPOT | | | | | | | | 7,161,180,096,000.00 | 1,002,966,400 | 592,510,000 | |
| Total For FRX26 | | | | | | | | 7,161,180,096,000.00 | 1,002,966,400 | 592,510,000 | |
| FRX27 On 07/03/2027 Spot Bond | | | 7.38000 | 118.30806 | 7.38000 | 118.28438 | | 468,420,408,000.00 | 63,471,600 | 1,344,706,900 | |
| Total FRX27 SPOT | | | | | | | | 468,420,408,000.00 | 63,471,600 | 1,344,706,900 | |
| Total For FRX27 | | | | | | | | 468,420,408,000.00 | 63,471,600 | 1,344,706,900 | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.65000 | 114.63539 | 7.65000 | 114.61162 | | 0.00 | 0 | 0 | |
| Total FRX28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX28 | | | | | | | | 0.00 | 0 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 8.48500 | 108.49710 | 8.48500 | 108.47220 | | 0.00 | 0 | 0 | |
| Total FRX30 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX30 | | | | | | | | 0.00 | 0 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 8.98000 | 103.51051 | 8.98000 | 103.48539 | | 0.00 | 0 | 40,000,000 | |
| Total FRX31 SPOT | | | | | | | | 0.00 | 0 | 40,000,000 | |
| Total For FRX31 | | | | | | | | 0.00 | 0 | 40,000,000 | |
| FRX32 On 31/03/2032 Spot Bond | | | 8.67500 | 117.26497 | 8.67500 | 117.23760 | | 0.00 | 0 | 0 | |
| Total FRX32 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX32 | | | | | | | | 0.00 | 0 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 11.08500 | 77.17629 | 11.08500 | 77.15343 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.56942 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.82549 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.01141 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.00700 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.00932 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.01072 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.01113 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 99.97929 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.85005 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 98.14960 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|--------------------|
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.13624 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.21497 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.75295 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 3.92000 | 108.66593 | 3.92000 | 108.65434 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.47755 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.18104 | | | | 0.00 | 1,044,516,800 | 365,795,700 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 1,044,516,800 | 365,795,700 |
| Total For GRT11 | | | | | | | | | | 0.00 | 1,044,516,800 | 365,795,700 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.45897 | | | | 0.00 | 333,075,600 | 288,091,100 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 333,075,600 | 288,091,100 |
| Total For GRT14 | | | | | | | | | | 0.00 | 333,075,600 | 288,091,100 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.68584 | | | | 0.00 | 416,341,600 | 103,863,800 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 416,341,600 | 103,863,800 |
| Total For GRT16 | | | | | | | | | | 0.00 | 416,341,600 | 103,863,800 |
| GRT17 On 17/10/2023 Spot Bond | | | 6.27500 | 112.95075 | 6.27500 | 112.93159 | | | 18,825,000,000,000.00 | 3,000,000,000 | 1,000,000,000 | |
| Total GRT17 SPOT | | | | | | | | | 18,825,000,000,000.00 | 3,000,000,000 | 1,000,000,000 | |
| Total For GRT17 | | | | | | | | | 18,825,000,000,000.00 | 3,000,000,000 | 1,000,000,000 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.08696 | | | | 0.00 | 0 | 10,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.63937 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.79000 | 106.54152 | 8.79000 | 106.51635 | | | | 0.00 | 0 | |
| Total GRT21 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 GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.54060 | | | | 0.00 | 1,249,104,000 | 311,591,50 |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 1,249,104,000 | 311,591,50 |
| Total For GRT22 | | | | | | | | | | 0.00 | 1,249,104,000 | 311,591,50 |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.64247 | | | | 0.00 | 1,665,473,600 | 435,455,30 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 1,665,473,600 | 435,455,30 |
| Total For GRT23 | | | | | | | | | | 0.00 | 1,665,473,600 | 435,455,30 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.90014 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.44284 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.00732 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.46202 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.98729 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.02935 | | | | 0.00 | 4,694,948,800 | 1,173,737,20 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 4,694,948,800 | 1,173,737,20 |
| Total For GRT29 | | | | | | | | | | 0.00 | 4,694,948,800 | 1,173,737,20 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 97.62763 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 99.94825 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 98.21917 | | | | 0.00 | 1,000,000,000 | 1,000,000,00 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,00 |
| Total For GRT32 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,00 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.65373 | | | | 0.00 | 0 | 880,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 880,000,00 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 880,000,00 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 98.04677 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 97.95771 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.81210 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.35268 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 98.69936 | | | | 0.00 | 0 | 200,000,00 |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.17815 | | | | 0.00 | 1,347,464,800 | 336,866,200 |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 1,347,464,800 | 336,866,200 |
| Total For GRT41 | | | | | | | | | | 0.00 | 1,347,464,800 | 336,866,200 |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.01339 | | | | 0.00 | 1,262,400,400 | 315,003,400 |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 1,262,400,400 | 315,003,400 |
| Total For GRT42 | | | | | | | | | | 0.00 | 1,262,400,400 | 315,003,400 |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.99811 | | | | 0.00 | 0 | 380,000,000 |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | 380,000,000 |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | 380,000,000 |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.94673 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.55207 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.83711 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.91638 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.87072 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.73337 | | | | 0.00 | 0 | |
| Total H12T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T1 | | | | | | | | | | 0.00 | 0 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 101.19342 | | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.30045 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 98.90787 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.19482 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.61127 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.34340 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.19495 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 101.17402 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.86860 | | | | 0.00 | 0 | |
| Total HPF11 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 HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.81506 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.79983 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.60000 | 309.84539 | 2.60000 | 309.82340 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.95000 | 2.95000 | 2.95000 | 313.60084 | | | | 0.00 | 0 | 61,068,50 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 61,068,50 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 61,068,50 |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.00500 | 102.12072 | 10.00500 | 102.09363 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.98500 | 75.50146 | 4.98500 | 95.58576 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.53000 | 85.26306 | 11.53000 | 85.23666 | | | 28,709,700,000,000.00 | 2,490,000,000 | 7,028,707,40 | |
| Total HWAY34 SPOT | | | | | | | | | 28,709,700,000,000.00 | 2,490,000,000 | 7,028,707,40 | |
| Total For HWAY34 | | | | | | | | | 28,709,700,000,000.00 | 2,490,000,000 | 7,028,707,40 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.80644 | 100.00000 | 9.78450 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.59000 | 84.43198 | 11.59000 | 84.40571 | | | | 0.00 | 0 | 5,020,000,00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,020,000,00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,020,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.80550 | 100.00000 | 9.78356 | | | | 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 | 100.74497 | | | | 0.00 | 0 | 25,040,000,00 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 0 | 25,040,000,00 |
| Total For HWF11 | | | | | | | | | | 0.00 | 0 | 25,040,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.55108 | | | | 0.00 | 0 | 10,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|----------------------|
| Total 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 | 99.94775 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.30000 | 149.37268 | 2.36500 | 148.99959 | | | 643,475,597,930,000.00 | 279,771,999,100 | 376,314,380,100 | |
| Total I2025 SPOT | | | | | | | | | 13,475,597,930,000.00 | 279,771,999,100 | 376,314,380,100 | |
| Total For I2025 | | | | | | | | | 13,475,597,930,000.00 | 279,771,999,100 | 376,314,380,100 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.45000 | 108.25186 | 3.45000 | 108.24168 | | | 316,738,167,525,000.00 | 91,808,164,500 | 272,266,731,500 | |
| Total I2029 SPOT | | | | | | | | | 16,738,167,525,000.00 | 91,808,164,500 | 272,266,731,500 | |
| Total For I2029 | | | | | | | | | 16,738,167,525,000.00 | 91,808,164,500 | 272,266,731,500 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.15500 | 101.08782 | 4.15500 | 101.07634 | | | 183,311,271,411,000.00 | 44,118,236,200 | 172,393,056,100 | |
| Total I2033 SPOT | | | | | | | | | 33,311,271,411,000.00 | 44,118,236,200 | 172,393,056,100 | |
| Total For I2033 | | | | | | | | | 33,311,271,411,000.00 | 44,118,236,200 | 172,393,056,100 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.22000 | 115.39724 | 4.22500 | 115.30686 | | | 836,102,201,214,000.00 | 198,128,483,700 | 481,609,413,300 | |
| Total I2038 SPOT | | | | | | | | | 16,102,201,214,000.00 | 198,128,483,700 | 481,609,413,300 | |
| Total For I2038 | | | | | | | | | 16,102,201,214,000.00 | 198,128,483,700 | 481,609,413,300 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.24000 | 105.64407 | 4.24000 | 105.63190 | | | 236,415,361,176,000.00 | 55,758,339,900 | 630,265,766,600 | |
| Total I2046 SPOT | | | | | | | | | 16,415,361,176,000.00 | 55,758,339,900 | 630,265,766,600 | |
| Total For I2046 | | | | | | | | | 16,415,361,176,000.00 | 55,758,339,900 | 630,265,766,600 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.37500 | 104.46047 | 4.37500 | 104.44797 | | | 303,052,576,312,500.00 | 69,269,160,300 | 458,897,260,800 | |
| Total I2050 SPOT | | | | | | | | | 13,052,576,312,500.00 | 69,269,160,300 | 458,897,260,800 | |
| Total For I2050 | | | | | | | | | 13,052,576,312,500.00 | 69,269,160,300 | 458,897,260,800 | |
| IBL101 On 24/05/2022 Spot Bond | | | 6.11000 | 6.11000 | 6.11000 | 105.81247 | | | 0.00 | 0 | 0 | |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.79255 | | | 0.00 | 0 | 1,571,300,000 | |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 1,571,300,000 | |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 1,571,300,000 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.72000 | 308.89556 | 2.72000 | 308.87264 | | | 0.00 | 0 | 0 | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 101.85213 | | | 0.00 | 0 | 0 | |
| Total IBL110 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL110 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.00995 | | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.15651 | | | | 0.00 | 12,000,000,000 | 4,000,000,000 |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 12,000,000,000 | 4,000,000,000 |
| Total For IBL114 | | | | | | | | | | 0.00 | 12,000,000,000 | 4,000,000,000 |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.01183 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.12767 | | | | 0.00 | 2,683,261,200 | 670,815,300 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 2,683,261,200 | 670,815,300 |
| Total For IBL119 | | | | | | | | | | 0.00 | 2,683,261,200 | 670,815,300 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.72883 | | | | 0.00 | 0 | |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.14295 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.63319 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.07051 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.60586 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.19739 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.22055 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.52564 | | | | 0.00 | 6,168,779,200 | 971,212,200 |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 6,168,779,200 | 971,212,200 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total For IBL134 | | | | | | | | | | 0.00 | 6,168,779,200 | 971,212,200 |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.01433 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.01152 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.18444 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.12538 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.00969 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.00946 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL143 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.95083 | | | | 0.00 | 0 | |
| Total IBL143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL143 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.00029 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.81487 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 97.83077 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.07968 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL155 On 19/01/2022 Spot Bond | | | | | 0.00000 | 100.45677 | | | | 0.00 | 0 | |
| Total IBL155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL155 | | | | | | | | | | 0.00 | 0 | |
| IBL156 On 21/01/2022 Spot Bond | | | | | 0.00000 | 100.43245 | | | | 0.00 | 0 | |
| Total IBL156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL156 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.44667 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL158 On 24/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 20,000,000,00 |
| Total IBL158 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| Total For IBL158 | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.22275 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.18323 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.16602 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 1.33000 | 1.33000 | 1.33000 | 169.66486 | | | | 0.00 | 0 | 250,400,00 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 250,400,00 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 250,400,00 |
| IBL60 On 17/02/2024 Spot Bond | | | 6.75500 | 109.54339 | 6.75500 | 109.52329 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.54506 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|---------------------|-------------------|
| IBL67 On 31/01/2022 Spot Bond | | | 1.65000 | 169.17520 | 1.65000 | 169.16752 | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 5.18500 | 110.54676 | 5.18500 | 110.53113 | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.18599 | | | 0.00 | 0 | 550,000,00 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 550,000,00 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 550,000,00 |
| IBL88 On 20/05/2021 Spot Bond | | | 4.99500 | 103.97896 | 4.99500 | 103.96489 | | 6,448,660,884,000.00 | 1,291,023,200 | 322,079,70 | |
| Total IBL88 SPOT | | | | | | | | 6,448,660,884,000.00 | 1,291,023,200 | 322,079,70 | |
| Total For IBL88 | | | | | | | | 6,448,660,884,000.00 | 1,291,023,200 | 322,079,70 | |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 85.67723 | 100.00000 | 85.48642 | | | 0.00 | 0 | |
| Total IBL88/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL88/R208 | | | | | | | | | 0.00 | 0 | |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.98345 | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.64193 | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.00472 | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 8.04000 | 107.25201 | 8.04000 | 107.22866 | | 141,421,586,784,000.00 | 17,589,749,600 | 5,218,452,60 | |
| Total IDCG06 SPOT | | | | | | | | 141,421,586,784,000.00 | 17,589,749,600 | 5,218,452,60 | |
| Total For IDCG06 | | | | | | | | 141,421,586,784,000.00 | 17,589,749,600 | 5,218,452,60 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 9.97000 | 110.98358 | 9.97000 | 111.20737 | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.16272 | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.61000 | 112.23390 | 8.61000 | 112.20791 | | | 0.00 | 0 | |
| Total IDCG11 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 IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.41796 | | | | 0.00 | 0 | 210,000,00 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,00 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 210,000,00 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.34366 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.18155 | | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 98.90913 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.57365 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.25466 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.98642 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.41254 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG20 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.93947 | | | | 0.00 | 0 | |
| Total IDCG20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG20 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.33475 | | | | 0.00 | 9,153,873,200 | 2,288,468,30 |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 9,153,873,200 | 2,288,468,30 |
| Total For IDCG21 | | | | | | | | | | 0.00 | 9,153,873,200 | 2,288,468,30 |
| IDCG22 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.52089 | | | | 0.00 | 1,133,351,200 | 283,337,80 |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 1,133,351,200 | 283,337,80 |
| Total For IDCG22 | | | | | | | | | | 0.00 | 1,133,351,200 | 283,337,80 |
| IDCG23 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.04943 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.49000 | 105.83920 | 7.49000 | 105.81782 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| IFC02 On 14/04/2021 Spot Bond | | | 5.85000 | 103.60208 | 5.85000 | 103.58560 | | | | 0.00 | 0 | |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 60.01181 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.08575 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| ING383 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.16162 | | | | 0.00 | 0 | |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | |
| ING384 On 30/09/2021 Spot Bond | | | | | 0.00000 | 95.65912 | | | | 0.00 | 0 | |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.11910 | | | | 0.00 | 0 | 300,000,00 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.64202 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 100.79816 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.06566 | | | | 0.00 | 0 | |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.95856 | | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.97629 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.64042 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.08664 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.30033 | | | | 0.00 | 1,249,022,800 | 311,591,50 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 1,249,022,800 | 311,591,50 |
| Total For IPF24 | | | | | | | | | | 0.00 | 1,249,022,800 | 311,591,50 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.60789 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.24017 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.24429 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.85534 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.20246 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.78925 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.07620 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total For IPF33 | | | | | | | | | 0.00 | 0 | |
| IPFC33 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.19524 | | | 0.00 | 0 | |
| Total IPFC33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IPFC33 | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.19636 | 2.75000 | 100.18881 | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.36000 | 176.06449 | 5.36000 | 176.03890 | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 104.33065 | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.68625 | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.38883 | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.75000 | 3.75000 | 3.75000 | 165.95895 | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 102.91506 | | | 0.00 | 0 | |
| Total IV040 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV040 | | | | | | | | | 0.00 | 0 | |
| IV041 On 29/09/2021 Spot Bond | | | 8.12500 | 107.09951 | 8.12500 | 107.07594 | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 101.89260 | | | 0.00 | 0 | |
| Total IV042 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV042 | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 8.13000 | 8.13000 | 8.13000 | 106.34106 | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.51962 | | | 0.00 | 2,039,806,800 | 509,951,70 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total IV044 SPOT | | | | | | | | | | 0.00 | 2,039,806,800 | 509,951,700 |
| Total For IV044 | | | | | | | | | | 0.00 | 2,039,806,800 | 509,951,700 |
| IV045 On 31/01/2022 Spot Bond | | | 2.25000 | 168.25147 | 2.25000 | 168.24108 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 103.16530 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 102.85712 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.26000 | 177.16151 | 5.26000 | 177.13625 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.86046 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 11.29500 | 100.09094 | 11.29500 | 100.06134 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 6.61000 | 105.52574 | 6.61000 | 105.50689 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.95428 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.97799 | | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.96219 | | | | 0.00 | 0 | |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.31685 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IVC110 On 19/05/2021 Spot Bond | | | 6.26000 | 103.43040 | 6.26000 | 103.41291 | | | | 0.00 | 0 | 1,810,000,00 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 1,810,000,00 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 1,810,000,00 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.17635 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.16303 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.58955 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.37901 | | | | 0.00 | 0 | |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.93799 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 99.80003 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 99.91640 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.44304 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 100.51193 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.93713 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.60299 | | | | 0.00 | 0 | |
| Total IVC148 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 IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.55424 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.45886 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.48504 | | | | 0.00 | 0 | |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.81523 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.08485 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.01693 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC167 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.84355 | | | | 0.00 | 0 | |
| Total IVC167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC167 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.64957 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 99.88620 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.81988 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.73754 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC179 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.64216 | | | | 0.00 | 0 | |
| Total IVC179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC179 | | | | | | | | | | 0.00 | 0 | |
| IVC180 On 23/03/2021 Spot Bond | | | | | 0.00000 | 99.64215 | | | | 0.00 | 0 | |
| Total IVC180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC180 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.19628 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.19744 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 101.18904 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.04674 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC185 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.79173 | | | | 0.00 | 0 | |
| Total IVC185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC185 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 101.34648 | 7.40000 | 101.32625 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC187 On 27/11/2021 Spot Bond | | | | | 0.00000 | 99.94500 | | | | 0.00 | 0 | |
| Total IVC187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC187 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2021 Spot Bond | | | | | 0.00000 | 99.92023 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 100.12743 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2021 Spot Bond | | | | | 0.00000 | 101.06615 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVZ030 On 23/02/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 3.95000 | | | | 0.00 | 0 | |
| Total IVZ030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ030 | | | | | | | | | | 0.00 | 0 | |
| IVZ031 On 25/02/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.96754 | | | | 0.00 | 0 | |
| Total IVZ031 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ031 | | | | | | | | | | 0.00 | 0 | |
| IVZ032 On 04/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.89190 | | | | 0.00 | 0 | |
| Total IVZ032 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ032 | | | | | | | | | | 0.00 | 0 | |
| IVZ033 On 11/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.81637 | | | | 0.00 | 0 | |
| Total IVZ033 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ033 | | | | | | | | | | 0.00 | 0 | |
| IVZ034 On 18/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.74095 | | | | 0.00 | 0 | |
| Total IVZ034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ034 | | | | | | | | | | 0.00 | 0 | |
| IVZ035 On 25/03/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.66564 | | | | 0.00 | 0 | |
| Total IVZ035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ035 | | | | | | | | | | 0.00 | 0 | |
| IVZ036 On 01/04/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.58013 | | | | 0.00 | 0 | |
| Total IVZ036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ036 | | | | | | | | | | 0.00 | 0 | |
| IVZ037 On 08/04/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.50317 | | | | 0.00 | 0 | |
| Total IVZ037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ037 | | | | | | | | | | 0.00 | 0 | |
| IVZ038 On 22/04/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.34960 | | | | 0.00 | 0 | |
| Total IVZ038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ038 | | | | | | | | | | 0.00 | 0 | |
| IVZ039 On 29/04/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.26409 | | | | 0.00 | 0 | |
| Total IVZ039 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 IVZ039 | | | | | | | | | | 0.00 | 0 | |
| IVZ040 On 06/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.18667 | | | | 0.00 | 0 | |
| Total IVZ040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ040 | | | | | | | | | | 0.00 | 0 | |
| IVZ041 On 13/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.10937 | | | | 0.00 | 0 | |
| Total IVZ041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ041 | | | | | | | | | | 0.00 | 0 | |
| IVZ042 On 20/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 99.03220 | | | | 0.00 | 0 | |
| Total IVZ042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ042 | | | | | | | | | | 0.00 | 0 | |
| IVZ043 On 27/05/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.95514 | | | | 0.00 | 0 | |
| Total IVZ043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ043 | | | | | | | | | | 0.00 | 0 | |
| IVZ044 On 03/06/2021 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 98.87821 | | | | 0.00 | 0 | |
| Total IVZ044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ044 | | | | | | | | | | 0.00 | 0 | |
| IVZ045 On 08/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 900,000,000,000,000.00 | 49,000,000,000 | 38,000,000,000 | |
| Total IVZ045 SPOT | | | | | | | | | 10,000,000,000,000.00 | 49,000,000,000 | 38,000,000,000 | |
| Total For IVZ045 | | | | | | | | | 10,000,000,000,000.00 | 49,000,000,000 | 38,000,000,000 | |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.25243 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.03003 | | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 6.84500 | 105.59130 | 6.84500 | 105.57177 | | | 154,012,500,000,000.00 | 22,500,000,000 | 7,500,000,000 | |
| Total KAP007 SPOT | | | | | | | | | 154,012,500,000,000.00 | 22,500,000,000 | 7,500,000,000 | |
| Total For KAP007 | | | | | | | | | 154,012,500,000,000.00 | 22,500,000,000 | 7,500,000,000 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 98.70283 | | | | 0.00 | 1,665,351,200 | 415,455,300 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 1,665,351,200 | 415,455,300 |
| Total For KAP012 | | | | | | | | | | 0.00 | 1,665,351,200 | 415,455,300 |
| KAP015 On 24/05/2022 Spot Bond | | | | | 0.00000 | 98.00886 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | |
| KAP013 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.54234 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 01/11/2024 Spot Bond | | | | | 0.00000 | 96.85166 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.05512 | | | | 0.00 | 0 | |
| Total KAP016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP016 | | | | | | | | | | 0.00 | 0 | |
| KAP016 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.59263 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.48879 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 8.58000 | 128.97890 | 8.58000 | 128.94898 | | | | 0.00 | 0 | 115,572,30 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 115,572,30 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 115,572,30 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 97.25658 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 95.12483 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 7.07500 | 105.98159 | 7.07500 | 105.96135 | | | | 0.00 | 0 | 9,372,000,00 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 9,372,000,00 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 9,372,000,00 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 94.11712 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 9.09500 | 107.52407 | 9.09500 | 107.49780 | | | | 0.00 | 0 | 9,613,092,00 |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | 9,613,092,00 |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | 9,613,092,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.31256 | | | | 0.00 | 0 | |
| Total LBK26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK26 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 95.56318 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.07500 | 95.82930 | 12.07500 | 95.79827 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 10.14500 | 101.27692 | 10.14500 | 101.24939 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 96.79450 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 93.07147 | | | | 0.00 | 0 | |
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.26577 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 99.35008 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 95.20542 | | | | 0.00 | 0 | 12,000,000,00 |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | 12,000,000,00 |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | 12,000,000,00 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 94.75731 | | | | 0.00 | 0 | 9,600,000,00 |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | 9,600,000,00 |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | 9,600,000,00 |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 84.71333 | | | | 0.00 | 12,214,107,200 | 6,150,396,70 |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 12,214,107,200 | 6,150,396,70 |
| Total For LBK38 | | | | | | | | | | 0.00 | 12,214,107,200 | 6,150,396,70 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 102.19749 | | | | 0.00 | 0 | |
| Total LGL05 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 LGL05 | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.64500 | 109.36770 | 6.64500 | 109.34806 | | | 86,597,640,000.00 | 13,032,000 | 2,503,258,00 |
| Total LGL06 SPOT | | | | | | | | | 86,597,640,000.00 | 13,032,000 | 2,503,258,00 |
| Total For LGL06 | | | | | | | | | 86,597,640,000.00 | 13,032,000 | 2,503,258,00 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 102.04702 | | | 0.00 | 8,609,970,800 | 2,152,492,70 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 8,609,970,800 | 2,152,492,70 |
| Total For LGL07 | | | | | | | | | 0.00 | 8,609,970,800 | 2,152,492,70 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.95923 | | | 0.00 | 6,772,923,200 | 1,723,230,80 |
| Total LGL08 SPOT | | | | | | | | | 0.00 | 6,772,923,200 | 1,723,230,80 |
| Total For LGL08 | | | | | | | | | 0.00 | 6,772,923,200 | 1,723,230,80 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.06461 | | | 0.00 | 2,399,786,800 | 659,946,70 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 2,399,786,800 | 659,946,70 |
| Total For LGL09 | | | | | | | | | 0.00 | 2,399,786,800 | 659,946,70 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 100.03145 | | | 0.00 | 789,844,800 | 197,461,20 |
| Total LGL10 SPOT | | | | | | | | | 0.00 | 789,844,800 | 197,461,20 |
| Total For LGL10 | | | | | | | | | 0.00 | 789,844,800 | 197,461,20 |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 101.29634 | | | 0.00 | 22,493,370,400 | 5,623,342,60 |
| Total LGL11 SPOT | | | | | | | | | 0.00 | 22,493,370,400 | 5,623,342,60 |
| Total For LGL11 | | | | | | | | | 0.00 | 22,493,370,400 | 5,623,342,60 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.26489 | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | 0.00 | 0 | 0 |
| LHL30 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.13141 | | | 0.00 | 0 | 0 |
| Total LHL30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL30 | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.50682 | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | 0.00 | 0 | 0 |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0 |
| Total LOM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM03 | | | | | | | | | 0.00 | 0 | 0 |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.00003 | | | 0.00 | 0 | 0 |
| Total LOM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM04 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.51892 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01359 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.01483 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MAQ19 On 03/03/2021 Spot Bond | | | | | 0.00000 | 99.91352 | | | | 0.00 | 0 | |
| Total MAQ194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAQ194 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.14265 | | | | 0.00 | 0 | |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.38216 | | | | 0.00 | 0 | 300,000,00 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.30092 | | | | 0.00 | 0 | 5,000,000,00 |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.25315 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.01199 | | | | 0.00 | 0 | |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF066 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.09657 | | | | 0.00 | 0 | |
| Total MBF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF067 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.10417 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.22382 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| MBP03' On 23/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | |
| MBP04' On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.02516 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.57593 | | | | 0.00 | 0 | |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | |
| MBP04' On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.49637 | | | | 0.00 | 0 | |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | |
| MBP04' On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.39285 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04' On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.76721 | | | | 0.00 | 2,540,000,000 | 1,270,000,000 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 2,540,000,000 | 1,270,000,000 |
| Total For MBP044 | | | | | | | | | | 0.00 | 2,540,000,000 | 1,270,000,000 |
| MBP04' On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.90350 | | | | 0.00 | 4,379,529,600 | 1,094,882,400 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 4,379,529,600 | 1,094,882,400 |
| Total For MBP045 | | | | | | | | | | 0.00 | 4,379,529,600 | 1,094,882,400 |
| MBP04' On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.32432 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04' On 26/02/2024 Spot Bond | | | | | 0.00000 | 99.98776 | | | | 0.00 | 29,602,422,000 | 7,400,605,500 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 29,602,422,000 | 7,400,605,500 |
| Total For MBP047 | | | | | | | | | | 0.00 | 29,602,422,000 | 7,400,605,500 |
| MBP04' On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.76722 | | | | 0.00 | 0 | |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04' On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.78333 | | | | 0.00 | 2,020,395,200 | 505,098,800 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 2,020,395,200 | 505,098,800 |
| Total For MBP049 | | | | | | | | | | 0.00 | 2,020,395,200 | 505,098,800 |
| MBP05' On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.43934 | | | | 0.00 | 0 | |
| Total MBP050 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 MBP050 | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.05844 | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 17/03/2021 Spot Bond | | | 5.42000 | 104.73700 | 5.42000 | 104.72149 | | 4,625,631,792,000.00 | 853,437,600 | 212,945,700 | |
| Total MMIG02 SPOT | | | | | | | | 4,625,631,792,000.00 | 853,437,600 | 212,945,700 | |
| Total For MMIG02 | | | | | | | | 4,625,631,792,000.00 | 853,437,600 | 212,945,700 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.52000 | 7.52000 | 7.52000 | 114.51091 | | 0.00 | 0 | | |
| Total MMIG04 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MMIG04 | | | | | | | | 0.00 | 0 | | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.89500 | 107.26988 | 5.89500 | 107.25265 | | 3,296,792,898,000.00 | 559,252,400 | 1,261,014,900 | |
| Total MMIG05 SPOT | | | | | | | | 3,296,792,898,000.00 | 559,252,400 | 1,261,014,900 | |
| Total For MMIG05 | | | | | | | | 3,296,792,898,000.00 | 559,252,400 | 1,261,014,900 | |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.18880 | | 0.00 | 0 | 750,000,000 | |
| Total MMIG06 SPOT | | | | | | | | 0.00 | 0 | 750,000,000 | |
| Total For MMIG06 | | | | | | | | 0.00 | 0 | 750,000,000 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.54927 | | 0.00 | 0 | | |
| Total MMIG07 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MMIG07 | | | | | | | | 0.00 | 0 | | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 100.24622 | | 0.00 | 0 | | |
| Total MML01 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MML01 | | | | | | | | 0.00 | 0 | | |
| MML02 On 10/12/2026 Spot Bond | | | 8.14000 | 107.19167 | 8.14000 | 107.16818 | | 0.00 | 0 | | |
| Total MML02 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MML02 | | | | | | | | 0.00 | 0 | | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 100.14421 | | 0.00 | 0 | | |
| Total MML03 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MML03 | | | | | | | | 0.00 | 0 | | |
| MML04 On 15/03/2028 Spot Bond | | | 8.39000 | 97.57465 | 8.39000 | 97.41916 | | 0.00 | 0 | | |
| Total MML04 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MML04 | | | | | | | | 0.00 | 0 | | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.67776 | | 0.00 | 0 | | |
| Total MTN07 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For MTN07 | | | | | | | | 0.00 | 0 | | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.54667 | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.69793 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 99.81110 | | | | 0.00 | 449,645,600 | 112,172,90 |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 449,645,600 | 112,172,90 |
| Total For MTN11 | | | | | | | | | | 0.00 | 449,645,600 | 112,172,90 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.35081 | | | | 0.00 | 832,680,800 | 207,727,50 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 832,680,800 | 207,727,50 |
| Total For MTN12 | | | | | | | | | | 0.00 | 832,680,800 | 207,727,50 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 97.92811 | | | | 0.00 | 1,457,176,400 | 363,523,30 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 1,457,176,400 | 363,523,30 |
| Total For MTN13 | | | | | | | | | | 0.00 | 1,457,176,400 | 363,523,30 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.21758 | | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.22567 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.68228 | | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 98.80648 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 98.42386 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 99.84754 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 99.61283 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.40357 | | | | 0.00 | 0 | 680,000,00 |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | 680,000,00 |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | 680,000,00 |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.45919 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.09000 | 101.34814 | 8.09000 | 101.32593 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.49574 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.22212 | | | | 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 | |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.01562 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.01562 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.01891 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.04848 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 101.75490 | | | | 0.00 | 0 | |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.55504 | | | | 0.00 | 0 | |
| Total N6D26 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 N6D26 | | | | | | | | | 0.00 | 0 | |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.04534 | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | 0.00 | 0 | |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.35144 | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | 0.00 | 0 | |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 105.28829 | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.90654 | | | 0.00 | 0 | 100,000,00 |
| Total N7B25 SPOT | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For N7B25 | | | | | | | | | 0.00 | 0 | 100,000,00 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.17128 | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.39622 | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.60300 | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 6.11500 | 105.70815 | 6.11500 | 105.69057 | | 24,707,870,302,000.00 | 4,040,534,800 | 1,010,133,70 | |
| Total NAM01 SPOT | | | | | | | | 24,707,870,302,000.00 | 4,040,534,800 | 1,010,133,70 | |
| Total For NAM01 | | | | | | | | 24,707,870,302,000.00 | 4,040,534,800 | 1,010,133,70 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.69500 | 108.12010 | 6.69500 | 108.10043 | | 0.00 | 0 | | |
| Total NAM03 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NAM03 | | | | | | | | 0.00 | 0 | | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.02000 | 107.00062 | 9.02000 | 106.97455 | | 0.00 | 0 | 1,738,799,30 | |
| Total NAM04 SPOT | | | | | | | | 0.00 | 0 | 1,738,799,30 | |
| Total For NAM04 | | | | | | | | 0.00 | 0 | 1,738,799,30 | |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.49910 | | 0.00 | 0 | 60,000,00 | |
| Total NBG01G SPOT | | | | | | | | 0.00 | 0 | 60,000,00 | |
| Total For NBG01G | | | | | | | | 0.00 | 0 | 60,000,00 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.51933 | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|---------------------|
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.38274 | | | | 0.00 | 832,684,800 | 207,727,50 |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 832,684,800 | 207,727,50 |
| Total For NBG03G | | | | | | | | | | 0.00 | 832,684,800 | 207,727,50 |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.49230 | | | | 0.00 | 0 | 1,500,000,00 |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.42384 | | | | 0.00 | 936,770,000 | 233,282,30 |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 936,770,000 | 233,282,30 |
| Total For NBG05G | | | | | | | | | | 0.00 | 936,770,000 | 233,282,30 |
| NBK12 On 19/03/2021 Spot Bond | | | 5.99500 | 104.33015 | 5.99500 | 104.31307 | | | 455,226,728,000.00 | | 75,934,400 | 18,983,60 |
| Total NBK12A SPOT | | | | | | | | | 455,226,728,000.00 | | 75,934,400 | 18,983,60 |
| Total For NBK12A | | | | | | | | | 455,226,728,000.00 | | 75,934,400 | 18,983,60 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 104.12805 | 9.38000 | 104.10144 | | | | 0.00 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 6.26000 | 113.81576 | 6.26000 | 113.79638 | | | 1,587,969,192,000.00 | | 253,669,200 | 91,467,80 |
| Total NBK13A SPOT | | | | | | | | | 1,587,969,192,000.00 | | 253,669,200 | 91,467,80 |
| Total For NBK13A | | | | | | | | | 1,587,969,192,000.00 | | 253,669,200 | 91,467,80 |
| NBK14 On 25/06/2021 Spot Bond | | | 5.14500 | 102.91863 | 5.14500 | 102.90437 | | | 402,345,174,000.00 | | 78,201,200 | 19,550,30 |
| Total NBK14A SPOT | | | | | | | | | 402,345,174,000.00 | | 78,201,200 | 19,550,30 |
| Total For NBK14A | | | | | | | | | 402,345,174,000.00 | | 78,201,200 | 19,550,30 |
| NBK15 On 11/02/2022 Spot Bond | | | 5.56000 | 103.33468 | 5.56000 | 103.31903 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.14000 | 111.80957 | 6.14000 | 111.79089 | | | 2,987,213,152,000.00 | | 486,516,800 | 557,692,60 |
| Total NBK16A SPOT | | | | | | | | | 2,987,213,152,000.00 | | 486,516,800 | 557,692,60 |
| Total For NBK16A | | | | | | | | | 2,987,213,152,000.00 | | 486,516,800 | 557,692,60 |
| NBK17 On 22/04/2026 Spot Bond | | | 6.91000 | 116.44355 | 6.91000 | 116.42182 | | | | 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 | | | 6.09000 | 106.53307 | 6.09000 | 106.51552 | | | 50,567,031,228,000.00 | | 8,303,289,200 | 2,075,822,30 |
| Total NBK19A SPOT | | | | | | | | | 50,567,031,228,000.00 | | 8,303,289,200 | 2,075,822,30 |
| Total For NBK19A | | | | | | | | | 50,567,031,228,000.00 | | 8,303,289,200 | 2,075,822,30 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|----------------------|---------------------|
| NBK20/On 01/06/2026 Spot Bond | | | 6.90000 | 117.50515 | 6.90000 | 117.48326 | | | | 120,493,320,000.00 | 17,462,800 | 1,081,534,00 |
| Total NBK20A SPOT | | | | | | | | | | 120,493,320,000.00 | 17,462,800 | 1,081,534,00 |
| Total For NBK20A | | | | | | | | | | 120,493,320,000.00 | 17,462,800 | 1,081,534,00 |
| NBK20I/On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.91095 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21/On 21/07/2027 Spot Bond | | | 7.94000 | 114.33768 | 7.94000 | 114.31309 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22/On 19/11/2022 Spot Bond | | | 5.18500 | 110.70721 | 5.18500 | 110.69156 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23/On 19/11/2025 Spot Bond | | | 6.62500 | 119.14833 | 6.62500 | 119.12689 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24/On 19/11/2027 Spot Bond | | | 7.66500 | 119.90457 | 7.66500 | 119.87966 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK24I/On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.20492 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25/On 17/02/2023 Spot Bond | | | 5.67000 | 5.67000 | 5.67000 | 109.44601 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I/On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.30969 | | | | 0.00 | 2,343,724,000 | 584,627,00 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 2,343,724,000 | 584,627,00 |
| Total For NBK25B | | | | | | | | | | 0.00 | 2,343,724,000 | 584,627,00 |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 28.58502 | 100.00000 | 28.52106 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I/On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.48919 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27/On 10/05/2026 Spot Bond | | | 7.85000 | 117.17448 | 7.85000 | 117.14956 | | | | 0.00 | 0 | 575,838,50 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 575,838,50 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|---------------------|-------------------|
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 575,838,50 |
| NBK28 On 02/08/2023 Spot Bond | | | 5.59000 | 110.58414 | 5.59000 | 110.56730 | | 35,177,384,788,000.00 | 6,292,913,200 | 1,902,230,70 | |
| Total NBK28A SPOT | | | | | | | | 35,177,384,788,000.00 | 6,292,913,200 | 1,902,230,70 | |
| Total For NBK28A | | | | | | | | 35,177,384,788,000.00 | 6,292,913,200 | 1,902,230,70 | |
| NBK29 On 31/07/2026 Spot Bond | | | 7.01000 | 116.27741 | 7.01000 | 116.25527 | | 226,207,092,000.00 | 32,269,200 | 859,187,70 | |
| Total NBK29A SPOT | | | | | | | | 226,207,092,000.00 | 32,269,200 | 859,187,70 | |
| Total For NBK29A | | | | | | | | 226,207,092,000.00 | 32,269,200 | 859,187,70 | |
| NBK30 On 20/02/2024 Spot Bond | | | 6.23500 | 109.19010 | 6.23500 | 109.17158 | | 0.00 | 0 | | |
| Total NBK30A SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK30A | | | | | | | | 0.00 | 0 | | |
| NBK31 On 09/11/2023 Spot Bond | | | 5.72000 | 111.92589 | 5.72000 | 111.90845 | | 0.00 | 0 | | |
| Total NBK31A SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK31A | | | | | | | | 0.00 | 0 | | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.77308 | | 0.00 | 0 | | |
| Total NBK31B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK31B | | | | | | | | 0.00 | 0 | | |
| NBK34 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.33015 | | 0.00 | 0 | | |
| Total NBK34B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK34B | | | | | | | | 0.00 | 0 | | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.95495 | | 0.00 | 372,211,200 | 92,854,20 | |
| Total NBK35B SPOT | | | | | | | | 0.00 | 372,211,200 | 92,854,20 | |
| Total For NBK35B | | | | | | | | 0.00 | 372,211,200 | 92,854,20 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 101.76855 | | 0.00 | 0 | | |
| Total NBK36B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK36B | | | | | | | | 0.00 | 0 | | |
| NBK38 On 02/08/2021 Spot Bond | | | | | 0.00000 | 100.80688 | | 0.00 | 0 | | |
| Total NBK38B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK38B | | | | | | | | 0.00 | 0 | | |
| NBK4 On 28/10/2024 Spot Bond | | | 9.81500 | 9.81500 | 9.81500 | 70.91230 | | 0.00 | 0 | | |
| Total NBK4 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK4 | | | | | | | | 0.00 | 0 | | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.62770 | | 0.00 | 0 | | |
| Total NBK40B SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK40B | | | | | | | | 0.00 | 0 | | |
| NBK42 On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.43519 | | 0.00 | 416,344,000 | 103,863,80 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 416,344,000 | 103,863,80 |
| Total For NBK42B | | | | | | | | | | 0.00 | 416,344,000 | 103,863,80 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.74017 | | | | 0.00 | 416,343,200 | 103,863,80 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 416,343,200 | 103,863,80 |
| Total For NBK43B | | | | | | | | | | 0.00 | 416,343,200 | 103,863,80 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.15248 | | | | 0.00 | 0 | 150,000,00 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.18696 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.60960 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.30026 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.60011 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.45309 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.45229 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.55946 | | | | 0.00 | 832,678,400 | 257,727,50 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 832,678,400 | 257,727,50 |
| Total For NBK52B | | | | | | | | | | 0.00 | 832,678,400 | 257,727,50 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.75686 | | | | 0.00 | 832,681,600 | 207,727,50 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 832,681,600 | 207,727,50 |
| Total For NBK53B | | | | | | | | | | 0.00 | 832,681,600 | 207,727,50 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.01367 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|--|-------------|----------------------|----------------------|
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.48652 | | | | 0.00 | 400,000,000 | 350,000,000 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 350,000,000 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 400,000,000 | 350,000,000 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.33071 | | | | 0.00 | 1,249,030,800 | 311,591,500 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 1,249,030,800 | 311,591,500 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 1,249,030,800 | 311,591,500 |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.42898 | | | | 0.00 | 1,665,366,800 | 415,455,300 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 1,665,366,800 | 415,455,300 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 1,665,366,800 | 415,455,300 |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.71315 | | | | 0.00 | 0 | 0 |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.39047 | | | | 0.00 | 0 | 0 |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.47428 | | | | 0.00 | 7,624,409,600 | 1,906,102,400 |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 7,624,409,600 | 1,906,102,400 |
| Total For NBKB60 | | | | | | | | | | 0.00 | 7,624,409,600 | 1,906,102,400 |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 98.99673 | | | | 0.00 | 1,700,027,200 | 425,006,800 |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 1,700,027,200 | 425,006,800 |
| Total For NBKB61 | | | | | | | | | | 0.00 | 1,700,027,200 | 425,006,800 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.02729 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 8.98500 | 109.06664 | 8.98500 | 109.04016 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.01829 | | | | 0.00 | 6,589,092,000 | 1,647,273,000 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 6,589,092,000 | 1,647,273,000 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 6,589,092,000 | 1,647,273,000 |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.02000 | 108.45176 | 9.02000 | 108.42534 | | 3,784,081,224,000.00 | | 0.00 | 419,521,200 | 1,911,622,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|----------------------|---------------------|
| Total NCLN85 SPOT | | | | | | | | | | 3,784,081,224,000.00 | 419,521,200 | 1,911,622,00 |
| Total For NCLN85 | | | | | | | | | | 3,784,081,224,000.00 | 419,521,200 | 1,911,622,00 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.02729 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.04159 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.05959 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.34611 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 101.81971 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NET53 On 17/04/2021 Spot Bond | | | | | 0.00000 | 100.54629 | | | | 0.00 | 0 | |
| Total NET53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NET53 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.72944 | | | | 0.00 | 0 | |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 99.98346 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 103.80374 | | | | 0.00 | 1,962,440,800 | 496,610,20 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 1,962,440,800 | 496,610,20 |
| Total For NGL02 | | | | | | | | | | 0.00 | 1,962,440,800 | 496,610,20 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.15812 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.00665 | | | | 0.00 | 0 | 400,000,00 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 400,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|---------------------|
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.20927 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.06215 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.46995 | | | | 0.00 | 10,257,183,200 | 2,564,295,80 |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 10,257,183,200 | 2,564,295,80 |
| Total For NGL07 | | | | | | | | | | 0.00 | 10,257,183,200 | 2,564,295,80 |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.69910 | | | | 0.00 | 1,495,739,600 | 373,934,90 |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 1,495,739,600 | 373,934,90 |
| Total For NGL08 | | | | | | | | | | 0.00 | 1,495,739,600 | 373,934,90 |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 105.30015 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 103.48688 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 103.94149 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 104.33536 | | | | 0.00 | 0 | 1,900,000,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 1,900,000,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 1,900,000,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.03498 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.47613 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.13629 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 103.86871 | 13.50000 | 103.83134 | | | | 0.00 | 0 | |
| Total NHM002 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 NHM002 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 100.62605 | | | | 0.00 | 0 | |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 100.77897 | | | | 0.00 | 0 | |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.61572 | | | | 0.00 | 0 | |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.01952 | | | | 0.00 | 0 | |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.47559 | | | | 0.00 | 0 | |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.16418 | | | | 0.00 | 0 | |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 101.38570 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.30707 | | | | 0.00 | 0 | |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 26/02/2021 Spot Bond | | | | | 0.00000 | 99.98345 | | | | 0.00 | 0 | |
| Total NHM017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM017 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 99.95950 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 99.97161 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 99.99974 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 205.76504 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 192.02209 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.12000 | 3.12000 | 3.12000 | 144.84967 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 3.75000 | 3.75000 | 3.75000 | 105.89521 | | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 4.97500 | 4.97500 | 4.97500 | 104.41070 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.22500 | 3.22500 | 3.22500 | 144.28316 | | | | 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 | | | 3.61500 | 3.61500 | 3.61500 | 142.20130 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.61500 | 3.61500 | 3.61500 | 196.36742 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 3.76000 | 194.59900 | 3.76000 | 194.57908 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NILB17 On 31/01/2038 Spot Bond | | | 5.09000 | 102.86523 | 5.09000 | 102.85095 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.83391 | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total NN011 SPOT | | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| Total For NN011 | | | | | | | | | | 0.00 | 5,000,000,000 | 2,500,000,000 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 102.56678 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.20556 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 97.71041 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 131.23667 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 101.01205 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.13283 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 99.72800 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.02851 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.01685 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.68500 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 123.73394 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 100.75021 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.01639 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 101.10550 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 137.23042 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.18637 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 137.03123 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 138.73291 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.10022 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 128.02610 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 99.06218 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 99.16925 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 97.78501 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 98.74816 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.16012 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 12/06/2025 Spot Bond | | | | | 0.00000 | 95.87199 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 109.08000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 24/06/2025 Spot Bond | | | | | 0.00000 | 107.29000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 15/07/2025 Spot Bond | | | | | 0.00000 | 110.88000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 07/07/2025 Spot Bond | | | | | 0.00000 | 109.62000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 21/09/2023 Spot Bond | | | | | 0.00000 | 107.65733 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.31401 | | | | 0.00 | 0 | |
| Total NNF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF018 | | | | | | | | | | 0.00 | 0 | |
| NNF01 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.31322 | | | | 0.00 | 0 | |
| Total NNF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF019 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 106.42387 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF020 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.28059 | | | | 0.00 | 0 | |
| Total NNF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF020 | | | | | | | | | | 0.00 | 0 | |
| NNF021 On 18/11/2021 Spot Bond | | | | | 0.00000 | 100.09588 | | | | 0.00 | 0 | |
| Total NNF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF021 | | | | | | | | | | 0.00 | 0 | |
| NNF022 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.94653 | | | | 0.00 | 0 | |
| Total NNF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF022 | | | | | | | | | | 0.00 | 0 | |
| NNF023 On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.54223 | | | | 0.00 | 0 | |
| Total NNF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF023 | | | | | | | | | | 0.00 | 0 | |
| NNF024 On 10/05/2021 Spot Bond | | | | | 0.00000 | 100.21874 | | | | 0.00 | 0 | |
| Total NNF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF024 | | | | | | | | | | 0.00 | 0 | |
| NNF025 On 17/02/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF026 On 19/05/2021 Spot Bond | | | | | 0.00000 | 100.08065 | | | | 0.00 | 0 | |
| Total NNF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF026 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 106.42387 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 124.70451 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 106.52647 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.03169 | | | | 0.00 | 0 | |
| Total NQ1A10 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 NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2052 Spot Bond | | | | | 0.00000 | 84.36899 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.01516 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.01532 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2: On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.01232 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.03411 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.78153 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2: On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.01863 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2: On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.01648 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.03773 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1: On 22/05/2052 Spot Bond | | | | | 0.00000 | 112.84020 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D: On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.03893 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02: On 31/10/2022 Spot Bond | | | 6.76500 | 112.51542 | 6.76500 | 112.49475 | | | 22,549,796,148,000.00 | | 3,333,303,200 | 847,138,800 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|
| Total NRA022 SPOT | | | | | | | | | 2,549,796,148,000.00 | 3,333,303,200 | 847,138,800 |
| Total For NRA022 | | | | | | | | | 2,549,796,148,000.00 | 3,333,303,200 | 847,138,800 |
| NRA022 On 31/05/2023 Spot Bond | | | 2.85000 | 196.12574 | 2.85000 | 196.11049 | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | |
| NRA023 On 30/11/2028 Spot Bond | | | 9.26000 | 119.21838 | 9.26000 | 119.18874 | | | 341,975,504,000.00 | 36,930,400 | 2,948,873,300 |
| Total NRA028 SPOT | | | | | | | | | 341,975,504,000.00 | 36,930,400 | 2,948,873,300 |
| Total For NRA028 | | | | | | | | | 341,975,504,000.00 | 36,930,400 | 2,948,873,300 |
| NRA028 On 30/11/2028 Spot Bond | | | 100.00000 | 15.06571 | 100.00000 | 15.03218 | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.36227 | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.17858 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 100.87068 | | | 0.00 | 0 | |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.17714 | | | 0.00 | 200,000,000 | 700,000,000 |
| Total NTC25 SPOT | | | | | | | | | 0.00 | 200,000,000 | 700,000,000 |
| Total For NTC25 | | | | | | | | | 0.00 | 200,000,000 | 700,000,000 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.21625 | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.99845 | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.01235 | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.88432 | | | 0.00 | 0 | |
| Total NTC29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC29 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|-----------------------|
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 101.14733 | | | | 0.00 | 0 | |
| Total NTC31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 101.03440 | | | | 0.00 | 38,000,000,000 | 20,300,000,000 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 38,000,000,000 | 20,300,000,000 |
| Total For NTC32 | | | | | | | | | | 0.00 | 38,000,000,000 | 20,300,000,000 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.62438 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.94500 | 108.97640 | 5.94500 | 108.95876 | | | | 3,294,959,178,000.00 | 554,240,400 | 2,147,221,800 |
| Total OML06 SPOT | | | | | | | | | | 3,294,959,178,000.00 | 554,240,400 | 2,147,221,800 |
| Total For OML06 | | | | | | | | | | 3,294,959,178,000.00 | 554,240,400 | 2,147,221,800 |
| OML07 On 19/03/2025 Spot Bond | | | 7.20000 | 117.84510 | 7.20000 | 117.82208 | | | | 0.00 | 0 | 1,530,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 6.14500 | 111.86601 | 6.14500 | 111.84730 | | | | 3,928,112,594,000.00 | 639,237,200 | 1,699,141,800 |
| Total OML09 SPOT | | | | | | | | | | 3,928,112,594,000.00 | 639,237,200 | 1,699,141,800 |
| Total For OML09 | | | | | | | | | | 3,928,112,594,000.00 | 639,237,200 | 1,699,141,800 |
| OML10 On 14/09/2025 Spot Bond | | | 7.52500 | 119.65891 | 7.52500 | 119.63450 | | | | 57,337,691,670,000.00 | 7,619,626,800 | 3,899,017,900 |
| Total OML10 SPOT | | | | | | | | | | 57,337,691,670,000.00 | 7,619,626,800 | 3,899,017,900 |
| Total For OML10 | | | | | | | | | | 57,337,691,670,000.00 | 7,619,626,800 | 3,899,017,900 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 99.68454 | | | | 0.00 | 6,444,214,800 | 1,673,553,700 |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 6,444,214,800 | 1,673,553,700 |
| Total For OML11 | | | | | | | | | | 0.00 | 6,444,214,800 | 1,673,553,700 |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.13043 | | | | 0.00 | 5,569,460,000 | 4,217,365,000 |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 5,569,460,000 | 4,217,365,000 |
| Total For OML12 | | | | | | | | | | 0.00 | 5,569,460,000 | 4,217,365,000 |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 101.10219 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.12418 | | | | 0.00 | 5,100,000,000 | 1,700,000,000 |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 5,100,000,000 | 1,700,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|----------------------|
| Total For PEP02 | | | | | | | | | | 0.00 | 5,100,000,000 | 1,700,000,000 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 99.98576 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.70081 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM54 On 07/05/2021 Spot Bond | | | | | 0.00000 | 100.25153 | | | | 0.00 | 0 | |
| Total PMM54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM54 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 99.98629 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.01479 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.02054 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.02136 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.02218 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.11500 | 117.80629 | 7.24000 | 117.14147 | | | 236,869,671,708,000.00 | 3,265,898,759,200 | 1,700,300,297,800 | |
| Total R186 SPOT | | | | | | | | | 16,869,671,708,000.00 | 265,898,759,200 | 700,300,297,800 | |
| Total For R186 | | | | | | | | | 16,869,671,708,000.00 | 265,898,759,200 | 700,300,297,800 | |
| R197 On 07/12/2023 Spot Bond | | | 1.70000 | 317.08556 | 1.65000 | 317.47955 | | | 4,239,220,980,000.00 | 2,493,659,400 | 158,653,123,600 | |
| Total R197 SPOT | | | | | | | | | 4,239,220,980,000.00 | 2,493,659,400 | 158,653,123,600 | |
| Total For R197 | | | | | | | | | 4,239,220,980,000.00 | 2,493,659,400 | 158,653,123,600 | |
| R202 On 07/12/2033 Spot Bond | | | 4.19000 | 225.17445 | 4.09500 | 227.30861 | | | 176,816,726,240,000.00 | 42,199,696,000 | 202,453,904,100 | |
| Total R202 SPOT | | | | | | | | | 16,816,726,240,000.00 | 42,199,696,000 | 202,453,904,100 | |
| Total For R202 | | | | | | | | | 16,816,726,240,000.00 | 42,199,696,000 | 202,453,904,100 | |
| R2023 On 28/02/2023 Spot Bond | | | 5.10500 | 104.93969 | 5.09500 | 104.94454 | | | 1,070,835,511,311,000.00 | 209,762,098,200 | 651,469,740,500 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total R2023 SPOT | | | | | | | | | 70,835,511,311,000.00 | 209,762,098,200 | 551,469,740,50 |
| Total For R2023 | | | | | | | | | 70,835,511,311,000.00 | 209,762,098,200 | 551,469,740,50 |
| R2030 On 31/01/2030 Spot Bond | | | 9.00500 | 94.48668 | 9.00500 | 94.46370 | | | 324,455,941,745,000.00 | 2,034,920,149,000 | 2,937,847,456,70 |
| Total R2030 SPOT | | | | | | | | | 24,455,941,745,000.00 | 034,920,149,000 | 937,847,456,70 |
| Total For R2030 | | | | | | | | | 24,455,941,745,000.00 | 034,920,149,000 | 937,847,456,70 |
| R2032 On 31/03/2032 Spot Bond | | | 9.81500 | 92.92678 | 9.81500 | 92.90232 | | | 702,292,552,142,000.00 | 1,497,941,166,800 | 1,275,941,112,50 |
| Total R2032 SPOT | | | | | | | | | 12,292,552,142,000.00 | 497,941,166,800 | 275,941,112,50 |
| Total For R2032 | | | | | | | | | 12,292,552,142,000.00 | 497,941,166,800 | 275,941,112,50 |
| R2035 On 28/02/2035 Spot Bond | | | 10.56500 | 87.73867 | 10.56500 | 87.71372 | | | 695,575,545,879,000.00 | 1,296,315,716,600 | 2,104,044,807,50 |
| Total R2035 SPOT | | | | | | | | | 15,575,545,879,000.00 | 296,315,716,600 | 104,044,807,50 |
| Total For R2035 | | | | | | | | | 15,575,545,879,000.00 | 296,315,716,600 | 104,044,807,50 |
| R2037 On 31/01/2037 Spot Bond | | | 10.82500 | 83.12497 | 10.82500 | 83.10077 | | | 720,178,975,342,500.00 | 1,452,210,528,900 | 1,819,217,024,30 |
| Total R2037 SPOT | | | | | | | | | 20,178,975,342,500.00 | 452,210,528,900 | 319,217,024,30 |
| Total For R2037 | | | | | | | | | 20,178,975,342,500.00 | 452,210,528,900 | 319,217,024,30 |
| R2040 On 31/01/2040 Spot Bond | | | 10.99500 | 84.87976 | 10.99500 | 84.85466 | | | 430,057,713,885,000.00 | 857,667,823,000 | 1,536,832,779,40 |
| Total R2040 SPOT | | | | | | | | | 10,057,713,885,000.00 | 857,667,823,000 | 536,832,779,40 |
| Total For R2040 | | | | | | | | | 10,057,713,885,000.00 | 857,667,823,000 | 536,832,779,40 |
| R2044 On 31/01/2044 Spot Bond | | | 11.07500 | 81.39390 | 11.07500 | 81.36967 | | | 608,746,401,450,000.00 | 1,048,193,806,000 | 1,608,960,314,20 |
| Total R2044 SPOT | | | | | | | | | 18,746,401,450,000.00 | 048,193,806,000 | 508,960,314,20 |
| Total For R2044 | | | | | | | | | 18,746,401,450,000.00 | 048,193,806,000 | 508,960,314,20 |
| R2048 On 28/02/2048 Spot Bond | | | 10.99000 | 80.70441 | 10.99000 | 80.68057 | | | 267,223,169,534,000.00 | 3,300,020,306,600 | 1,480,685,817,90 |
| Total R2048 SPOT | | | | | | | | | 17,223,169,534,000.00 | 300,020,306,600 | 480,685,817,90 |
| Total For R2048 | | | | | | | | | 17,223,169,534,000.00 | 300,020,306,600 | 480,685,817,90 |
| R208 On 31/03/2021 Spot Bond | | | 3.78000 | 103.02292 | 3.78000 | 103.01229 | | | 792,852,000,000,000.00 | 1,003,400,000,000 | 753,623,392,10 |
| Total R208 SPOT | | | | | | | | | 12,852,000,000,000.00 | 003,400,000,000 | 753,623,392,10 |
| Total For R208 | | | | | | | | | 12,852,000,000,000.00 | 003,400,000,000 | 753,623,392,10 |
| R209 On 31/03/2036 Spot Bond | | | 10.27500 | 72.00989 | 10.48000 | 70.80437 | | | 943,799,834,530,000.00 | 1,162,413,609,200 | 1,015,923,919,70 |
| Total R209 SPOT | | | | | | | | | 13,799,834,530,000.00 | 162,413,609,200 | 015,923,919,70 |
| Total For R209 | | | | | | | | | 13,799,834,530,000.00 | 162,413,609,200 | 015,923,919,70 |
| R210 On 31/03/2028 Spot Bond | | | 3.26000 | 200.84373 | 3.26000 | 200.82589 | | | 101,106,150,842,000.00 | 31,014,156,700 | 119,128,913,70 |
| Total R210 SPOT | | | | | | | | | 11,106,150,842,000.00 | 31,014,156,700 | 119,128,913,70 |
| Total For R210 | | | | | | | | | 11,106,150,842,000.00 | 31,014,156,700 | 119,128,913,70 |
| R212 On 31/01/2022 Spot Bond | | | 1.00000 | 170.18479 | 1.00000 | 170.18011 | | | 27,323,772,900,000.00 | 27,323,772,900 | 309,326,200,00 |
| Total R212 SPOT | | | | | | | | | 17,323,772,900,000.00 | 27,323,772,900 | 309,326,200,00 |
| Total For R212 | | | | | | | | | 17,323,772,900,000.00 | 27,323,772,900 | 309,326,200,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|-----------------------|
| R213 On 28/02/2031 Spot Bond | | | 9.30500 | 85.16170 | 9.47000 | 84.19281 | | | | 119,009,363,833,000.00 | 872,542,650,600 | 629,111,205,20 |
| Total R213 SPOT | | | | | | | | | | 19,009,363,833,000.00 | 872,542,650,600 | 629,111,205,20 |
| Total For R213 | | | | | | | | | | 19,009,363,833,000.00 | 872,542,650,600 | 629,111,205,20 |
| R214 On 28/02/2041 Spot Bond | | | 10.94000 | 64.19898 | 10.94000 | 64.18010 | | | | 931,537,541,704,000.00 | 725,003,431,600 | 300,148,022,50 |
| Total R214 SPOT | | | | | | | | | | 1,537,541,704,000.00 | 725,003,431,600 | 300,148,022,50 |
| Total For R214 | | | | | | | | | | 1,537,541,704,000.00 | 725,003,431,600 | 300,148,022,50 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.27633 | | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 99.92904 | | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.77530 | | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 97.40771 | | | | 0.00 | 1,665,351,200 | 415,455,30 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 1,665,351,200 | 415,455,30 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 1,665,351,200 | 415,455,30 |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.00441 | | | | 0.00 | 0 | |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.52463 | | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.13027 | | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.35991 | | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 97.88287 | | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 96.71732 | | | | 0.00 | 0 | 168,000,00 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 168,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|------------------|-------------------|
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | 168,000,00 |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.79639 | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.93196 | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.97628 | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.85467 | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 97.41973 | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 97.24752 | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.11226 | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 101.14302 | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | 0.00 | 0 | |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 101.05169 | | | 0.00 | 0 | |
| Total RED121 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED121 | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 100.95574 | | | 0.00 | 0 | |
| Total RED141 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED141 | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/03/2021 Spot Bond | | | | | 0.00000 | 100.81359 | | | 0.00 | 0 | |
| Total RED142 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RED142 | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 800,000,000,000,000.00 | 28,000,000,000 | 14,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|-----------------------|
| Total RED151 SPOT | | | | | | | | | | 10,000,000,000,000.00 | 28,000,000,000 | 14,000,000,000 |
| Total For RED151 | | | | | | | | | | 10,000,000,000,000.00 | 28,000,000,000 | 14,000,000,000 |
| RED16 On 07/12/2021 Spot Bond | | | | | 0.00000 | 101.48205 | | | | 0.00 | 0 | |
| Total RED161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED161 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 101.56232 | | | | 0.00 | 0 | |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 101.59120 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.87387 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.32841 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.93927 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.06169 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.20024 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.09731 | | | | 0.00 | 0 | |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.64262 | | | | 0.00 | 1,665,355,600 | 415,455,300 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 1,665,355,600 | 415,455,300 |
| Total For RES40 | | | | | | | | | | 0.00 | 1,665,355,600 | 415,455,300 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 98.54015 | | | | 0.00 | 999,707,600 | 249,273,100 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 999,707,600 | 249,273,100 |
| Total For RES41 | | | | | | | | | | 0.00 | 999,707,600 | 249,273,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------|
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.59315 | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.54499 | | | 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 | | | 5.47000 | 104.14222 | 5.47000 | 104.12674 | | 41,497,242,604,000.00 | 7,586,333,200 | 1,939,609,800 | |
| Total RW21 SPOT | | | | | | | | 11,497,242,604,000.00 | 7,586,333,200 | 1,939,609,800 | |
| Total For RW21 | | | | | | | | 11,497,242,604,000.00 | 7,586,333,200 | 1,939,609,800 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.74500 | 108.93525 | 6.74500 | 108.91541 | | 1,597,731,318,000.00 | 236,876,400 | 373,556,200 | |
| Total RW23 SPOT | | | | | | | | 1,597,731,318,000.00 | 236,876,400 | 373,556,200 | |
| Total For RW23 | | | | | | | | 1,597,731,318,000.00 | 236,876,400 | 373,556,200 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.34000 | 96.59581 | 11.34000 | 96.56654 | | 0.00 | 0 | 3,962,416,400 | |
| Total RW28 SPOT | | | | | | | | 0.00 | 0 | 3,962,416,400 | |
| Total For RW28 | | | | | | | | 0.00 | 0 | 3,962,416,400 | |
| SBK23 On 28/05/2022 Spot Bond | | | 5.38500 | 110.23193 | 5.38500 | 110.21575 | | 26,947,748,394,000.00 | 5,004,224,400 | 3,281,056,100 | |
| Total SBK23 SPOT | | | | | | | | 16,947,748,394,000.00 | 5,004,224,400 | 3,281,056,100 | |
| Total For SBK23 | | | | | | | | 16,947,748,394,000.00 | 5,004,224,400 | 3,281,056,100 | |
| SBK24 On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | 0.00 | 0 | 0 | |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 100.90103 | | 0.00 | 0 | 0 | |
| Total SBK25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK25 | | | | | | | | 0.00 | 0 | 0 | |
| SBK26 On 25/04/2021 Spot Bond | | | 6.16500 | 105.09544 | 6.16500 | 105.07786 | | 0.00 | 0 | 0 | |
| Total SBK26 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK26 | | | | | | | | 0.00 | 0 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.34089 | | 0.00 | 1,251,431,800 | 623,182,800 | |
| Total SBN01 SPOT | | | | | | | | 0.00 | 1,251,431,800 | 623,182,800 | |
| Total For SBN01 | | | | | | | | 0.00 | 1,251,431,800 | 623,182,800 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.38302 | | 0.00 | 2,600,000,000 | 1,300,000,000 | |
| Total SBS18 SPOT | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| Total For SBS18 | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 4.88500 | 103.46979 | 4.88500 | 103.45616 | | 2,754,610,466,000.00 | | 563,891,600 | 151,990,700 |
| Total SBS19 SPOT | | | | | | | | 2,754,610,466,000.00 | | 563,891,600 | 151,990,700 |
| Total For SBS19 | | | | | | | | 2,754,610,466,000.00 | | 563,891,600 | 151,990,700 |
| SBS20 On 15/05/2026 Spot Bond | | | 6.92000 | 116.34873 | 6.92000 | 116.32686 | | 105,161,856,000.00 | | 15,196,800 | 792,436,200 |
| Total SBS20 SPOT | | | | | | | | 105,161,856,000.00 | | 15,196,800 | 792,436,200 |
| Total For SBS20 | | | | | | | | 105,161,856,000.00 | | 15,196,800 | 792,436,200 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.34288 | | 0.00 | | 6,345,139,600 | 1,164,405,400 |
| Total SBS21 SPOT | | | | | | | | 0.00 | | 6,345,139,600 | 1,164,405,400 |
| Total For SBS21 | | | | | | | | 0.00 | | 6,345,139,600 | 1,164,405,400 |
| SBS27 On 20/02/2024 Spot Bond | | | 5.84500 | 111.74286 | 5.84500 | 111.72508 | | 22,184,718,542,000.00 | | 3,795,503,600 | 1,606,112,600 |
| Total SBS27 SPOT | | | | | | | | 22,184,718,542,000.00 | | 3,795,503,600 | 1,606,112,600 |
| Total For SBS27 | | | | | | | | 22,184,718,542,000.00 | | 3,795,503,600 | 1,606,112,600 |
| SBS3 On 25/05/2026 Spot Bond | | | 7.01500 | 107.21360 | 7.01500 | 107.19318 | | 423,604,984,000.00 | | 60,385,600 | 536,877,400 |
| Total SBS3 SPOT | | | | | | | | 423,604,984,000.00 | | 60,385,600 | 536,877,400 |
| Total For SBS3 | | | | | | | | 423,604,984,000.00 | | 60,385,600 | 536,877,400 |
| SBS31 On 12/06/2027 Spot Bond | | | 7.38500 | 113.92671 | 7.38500 | 113.90402 | | 561,717,870,000.00 | | 76,062,000 | 1,163,918,700 |
| Total SBS31 SPOT | | | | | | | | 561,717,870,000.00 | | 76,062,000 | 1,163,918,700 |
| Total For SBS31 | | | | | | | | 561,717,870,000.00 | | 76,062,000 | 1,163,918,700 |
| SBS34 On 19/09/2024 Spot Bond | | | 6.11000 | 117.04433 | 6.11000 | 117.02487 | | 0.00 | | 0 | 0 |
| Total SBS34 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS34 | | | | | | | | 0.00 | | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 6.30500 | 110.24040 | 6.30500 | 110.22149 | | 0.00 | | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS38 | | | | | | | | 0.00 | | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 8.48000 | 108.32944 | 8.48000 | 108.30458 | | 0.00 | | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS39 | | | | | | | | 0.00 | | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 4.83000 | 105.04080 | 4.83000 | 105.02695 | | 29,262,437,148,000.00 | | 6,058,475,600 | 1,513,620,300 |
| Total SBS4 SPOT | | | | | | | | 29,262,437,148,000.00 | | 6,058,475,600 | 1,513,620,300 |
| Total For SBS4 | | | | | | | | 29,262,437,148,000.00 | | 6,058,475,600 | 1,513,620,300 |
| SBS41 On 12/11/2022 Spot Bond | | | 5.24000 | 110.55198 | 5.24000 | 110.53618 | | 0.00 | | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS41 | | | | | | | | 0.00 | | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 6.67000 | 118.90933 | 6.67000 | 118.88778 | | 23,768,320,888,000.00 | | 3,563,466,400 | 1,632,736,200 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|----------------------|
| Total SBS42 SPOT | | | | | | | | | 23,768,320,888,000.00 | 3,563,466,400 | 1,632,736,200 |
| Total For SBS42 | | | | | | | | | 23,768,320,888,000.00 | 3,563,466,400 | 1,632,736,200 |
| SBS43 On 12/11/2027 Spot Bond | | | 7.51000 | 120.33816 | 7.51000 | 120.31364 | | | 0.00 | 0 | 807,976,000 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 807,976,000 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 807,976,000 |
| SBS46 On 15/02/2023 Spot Bond | | | 5.36000 | 110.08422 | 5.36000 | 110.06814 | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.68483 | | | 0.00 | 8,515,794,000 | 1,504,864,500 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 8,515,794,000 | 1,504,864,500 |
| Total For SBS47 | | | | | | | | | 0.00 | 8,515,794,000 | 1,504,864,500 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.05925 | | | 0.00 | 917,745,600 | 228,500,400 |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 917,745,600 | 228,500,400 |
| Total For SBS49 | | | | | | | | | 0.00 | 917,745,600 | 228,500,400 |
| SBS50 On 31/01/2022 Spot Bond | | | 4.76500 | 104.88170 | 4.76500 | 104.86805 | | | 0.00 | 0 | 920,000,000 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 920,000,000 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 920,000,000 |
| SBS51 On 31/01/2024 Spot Bond | | | 5.83000 | 5.83000 | 5.83000 | 111.15585 | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 104.11212 | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.80405 | | | 0.00 | 11,299,556,400 | 2,293,322,200 |
| Total SBS53 SPOT | | | | | | | | | 0.00 | 11,299,556,400 | 2,293,322,200 |
| Total For SBS53 | | | | | | | | | 0.00 | 11,299,556,400 | 2,293,322,200 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.98834 | | | 0.00 | 8,354,382,400 | 1,425,641,800 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 8,354,382,400 | 1,425,641,800 |
| Total For SBS55 | | | | | | | | | 0.00 | 8,354,382,400 | 1,425,641,800 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.99500 | 106.74197 | 4.99500 | 106.72750 | | | 112,182,748,956,000.00 | 22,459,008,800 | 5,614,278,200 |
| Total SBS56 SPOT | | | | | | | | | 112,182,748,956,000.00 | 22,459,008,800 | 5,614,278,200 |
| Total For SBS56 | | | | | | | | | 112,182,748,956,000.00 | 22,459,008,800 | 5,614,278,200 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.85252 | | | 0.00 | 3,501,207,200 | 873,307,700 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 3,501,207,200 | 873,307,700 |
| Total For SBS57 | | | | | | | | | 0.00 | 3,501,207,200 | 873,307,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|---------------------|
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 104.44156 | | | | 0.00 | 5,077,614,800 | 1,268,865,10 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 5,077,614,800 | 1,268,865,10 |
| Total For SBS58 | | | | | | | | | | 0.00 | 5,077,614,800 | 1,268,865,10 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.19898 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.14709 | | | | 0.00 | 6,860,618,800 | 1,830,154,70 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 6,860,618,800 | 1,830,154,70 |
| Total For SBS62 | | | | | | | | | | 0.00 | 6,860,618,800 | 1,830,154,70 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.97779 | | | | 0.00 | 24,505,070,000 | 6,126,267,50 |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 24,505,070,000 | 6,126,267,50 |
| Total For SBS63 | | | | | | | | | | 0.00 | 24,505,070,000 | 6,126,267,50 |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.04111 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 99.55758 | | | | 0.00 | 0 | 40,000,00 |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.23353 | | | | 0.00 | 0 | |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.84533 | | | | 0.00 | 3,072,980,800 | 768,245,20 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 3,072,980,800 | 768,245,20 |
| Total For SBS67 | | | | | | | | | | 0.00 | 3,072,980,800 | 768,245,20 |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.34505 | | | | 0.00 | 4,698,746,000 | 1,377,186,50 |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 4,698,746,000 | 1,377,186,50 |
| Total For SBS68 | | | | | | | | | | 0.00 | 4,698,746,000 | 1,377,186,50 |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 99.93034 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.07000 | 314.08394 | 2.07000 | 314.06617 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.14500 | 5.14500 | 5.14500 | 204.75421 | | | | 0.00 | 0 | |
| Total SBSI14 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 SBS14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 104.60984 | | | | 0.00 | 0 | |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.22757 | | | | 0.00 | 0 | 770,100,00 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 770,100,00 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 770,100,00 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.38597 | | | | 0.00 | 5,400,000,000 | 1,893,982,80 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 5,400,000,000 | 1,893,982,80 |
| Total For SBT103 | | | | | | | | | | 0.00 | 5,400,000,000 | 1,893,982,80 |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 103.78044 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.29211 | | | | 0.00 | 32,518,202,800 | 8,121,581,60 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 32,518,202,800 | 8,121,581,60 |
| Total For SBT201 | | | | | | | | | | 0.00 | 32,518,202,800 | 8,121,581,60 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.03154 | | | | 0.00 | 13,805,074,400 | 3,451,268,60 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 13,805,074,400 | 3,451,268,60 |
| Total For SBT202 | | | 7.19500 | 110.30422 | 7.19500 | 110.28280 | | | | 0.00 | 13,805,074,400 | 3,451,268,60 |
| SBT203 On 03/12/2023 Spot Bond | | | | | | | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.63984 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT205 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.29851 | | | | 0.00 | 0 | |
| Total SBT205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT205 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 25/06/2025 Spot Bond | | | | | 0.00000 | 105.74060 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.05469 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.13419 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.67382 | | | | 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 | 100.47766 | | | | 0.00 | 0 | |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.15704 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.15082 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.35490 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.15624 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.16380 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.16572 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.15223 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.16572 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.18867 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.18194 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.44520 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.17113 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.92896 | | | | 0.00 | 0 | |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.94500 | 113.78764 | 6.94500 | 113.76630 | | | | 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 | 101.48609 | | | | 0.00 | 7,849,764,000 | 1,962,441,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 7,849,764,000 | 1,962,441,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 7,849,764,000 | 1,962,441,000 |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 99.94176 | | | | 0.00 | 5,071,274,000 | 1,267,818,500 |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 5,071,274,000 | 1,267,818,500 |
| Total For SNT05 | | | | | | | | | | 0.00 | 5,071,274,000 | 1,267,818,500 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 98.93233 | | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.13015 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.61186 | | | | 0.00 | 2,914,400,000 | 727,046,500 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 2,914,400,000 | 727,046,500 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 2,914,400,000 | 727,046,500 |
| SPDA13 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01180 | | | | 0.00 | 0 | |
| Total SPDA13 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 SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.04457 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.92009 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.06617 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 101.05617 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.30417 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.63915 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For SPG008 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.69520 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG01 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.01348 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 01/12/2021 Spot Bond | | | | | 0.00000 | 99.95121 | | | | 0.00 | 0 | |
| Total SPGC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC02 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.40884 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.76000 | 102.83945 | 5.76000 | 102.82331 | | | | 0.00 | 0 | |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | |
| SSN00 On 31/03/2021 Spot Bond | | | 5.76000 | 102.83945 | 5.76000 | 102.82331 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 3.78000 | 3.78000 | 3.78000 | 141.33097 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 7.21500 | 117.29239 | 7.21500 | 117.26955 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 8.96000 | 87.18787 | 8.96000 | 87.16677 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 96.65209 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN03 On 01/06/2021 Spot Bond | | | | | 0.00000 | 99.93594 | | | | 0.00 | 0 | |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.65432 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 6.49500 | 111.49665 | 6.49500 | 111.47707 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 4.92500 | 105.11182 | 4.92500 | 105.09770 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.82290 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.39567 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.27816 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN05(On 08/12/2023 Spot Bond | | | 2.68000 | 2.68000 | 2.68000 | 309.18916 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.45705 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.33326 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.66041 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/03/2028 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 185.97127 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/01/2025 Spot Bond | | | 3.16500 | 3.16500 | 3.16500 | 144.60656 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/01/2038 Spot Bond | | | 5.12500 | 5.12500 | 5.12500 | 102.38181 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/03/2029 Spot Bond | | | 4.29000 | 4.29000 | 4.29000 | 101.81463 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/03/2028 Spot Bond | | | 4.44000 | 4.44000 | 4.44000 | 186.43783 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.94263 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.94381 | | | | 0.00 | 0 | |
| Total SSN069 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 SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 99.94663 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.10355 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.07602 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: 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 | |
| SSN07: 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 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.01289 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.66958 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 93.36200 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 99.94113 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.18989 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.31120 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 4.97000 | 4.97000 | 4.97000 | 208.31876 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.75212 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.33757 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN093 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.32537 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN095 On 28/05/2025 Spot Bond | | | | | 0.00000 | 99.94763 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN096 On 28/02/2027 Spot Bond | | | | | 0.00000 | 99.93594 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN098 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.22905 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN099 On 31/01/2030 Spot Bond | | | 9.67000 | 90.72541 | 9.67000 | 90.70175 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN100 On 28/11/2021 Spot Bond | | | | | 0.00000 | 99.95203 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |
| SSN101 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.22882 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN102 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.01746 | | | | 0.00 | 0 | |
| Total SSN103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN103 | | | | | | | | | | 0.00 | 0 | |
| SSN103 On 31/03/2028 Spot Bond | | | 4.48500 | 90.02077 | 4.48500 | 185.91304 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|--------------------|
| SSN10 On 07/12/2033 Spot Bond | | | 5.15000 | 85.27442 | 5.15000 | 204.65344 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.28628 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.21340 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.17823 | | | | 0.00 | 0 | |
| Total SSN108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN108 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.17823 | | | | 0.00 | 0 | |
| Total SSN109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN109 | | | | | | | | | | 0.00 | 0 | |
| SSN11 On 17/05/2021 Spot Bond | | | | | 0.00000 | 100.11087 | | | | 0.00 | 0 | |
| Total SSN110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN110 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 7.81000 | 108.18916 | 7.81000 | 108.16640 | | | 141,760,872,000.00 | 18,151,200 | 226,852,000 | |
| Total SZ25 SPOT | | | | | | | | | 141,760,872,000.00 | 18,151,200 | 226,852,000 | |
| Total For SZ25 | | | | | | | | | 141,760,872,000.00 | 18,151,200 | 226,852,000 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.01438 | | | | 0.00 | 2,081,698,000 | 519,319,000 |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 2,081,698,000 | 519,319,000 |
| Total For T14A11 | | | | | | | | | | 0.00 | 2,081,698,000 | 519,319,000 |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 102.84515 | 8.55000 | 102.82137 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.90074 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.00780 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.00617 | | | | 0.00 | 0 | |
| Total T16OM3 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 T16OM3 | | | | | | | | | | 0.00 | 0 | |
| TFS14z On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.42853 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.69992 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.10966 | | | | 0.00 | 593,284,800 | 188,321,20 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 593,284,800 | 188,321,20 |
| Total For TFS148 | | | | | | | | | | 0.00 | 593,284,800 | 188,321,20 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.32782 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.66819 | | | | 0.00 | 0 | 100,000,00 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.62813 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 99.85451 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.06672 | | | | 0.00 | 110,000,000 | 110,000,00 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 110,000,000 | 110,000,00 |
| Total For TFS156 | | | | | | | | | | 0.00 | 110,000,000 | 110,000,00 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.82962 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.73313 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.43703 | | | | 0.00 | 0 | 200,000,00 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.28489 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 99.50843 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.61616 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.11645 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.50972 | | | | 0.00 | 270,000,000 | 270,000,000 |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 270,000,000 | 270,000,000 |
| Total For TFS165 | | | | | | | | | | 0.00 | 270,000,000 | 270,000,000 |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.53764 | | | | 0.00 | 30,587,017,200 | 7,646,754,300 |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 30,587,017,200 | 7,646,754,300 |
| Total For TFS166 | | | | | | | | | | 0.00 | 30,587,017,200 | 7,646,754,300 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.01552 | | | | 0.00 | 832,677,200 | 207,727,500 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 832,677,200 | 207,727,500 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 832,677,200 | 207,727,500 |
| TH14A4 On 21/11/2021 Spot Bond | | | 5.49000 | 105.95150 | 5.49000 | 105.93564 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A7 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.49162 | | | | 0.00 | 0 | 40,000,000 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| TH14A8 On 21/11/2021 Spot Bond | | | 5.65000 | 105.10645 | 5.65000 | 105.09028 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.02052 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.16194 | | | | 0.00 | 166,535,200 | 41,545,50 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 166,535,200 | 41,545,50 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 166,535,200 | 41,545,50 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.01708 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.38343 | | | | 0.00 | 0 | |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.45418 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.02200 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.04910 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.96425 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.75577 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00210 | | | | 0.00 | 3,330,720,800 | 830,910,40 |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 3,330,720,800 | 830,910,40 |
| Total For TH15A2 | | | | | | | | | | 0.00 | 3,330,720,800 | 830,910,40 |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 102.57487 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.90291 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01163 | | | | 0.00 | 3,580,537,600 | 893,228,70 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 3,580,537,600 | 893,228,70 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| Total For TH15A8 | | | | | | | | | | 0.00 | 3,580,537,600 | 893,228,70 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.00982 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01542 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.34396 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.42607 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01930 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.51046 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.01732 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.24371 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.43928 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.03484 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.01039 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01196 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A2 On 21/08/2024 Spot Bond | | | 8.49000 | 100.11491 | 8.49000 | 100.09192 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A3 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.01228 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A4 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01237 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A5 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.01030 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A7 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01212 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A8 On 21/08/2024 Spot Bond | | | 5.76000 | 100.07846 | 5.76000 | 100.06276 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16A9 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01394 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01690 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B2 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01707 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16B3 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01649 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.02044 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|-------------------|
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.01937 | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.03417 | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.04114 | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.03704 | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | 0.00 | 0 | |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 99.91229 | | | 0.00 | 0 | 100,000,00 |
| Total TL22 SPOT | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For TL22 | | | | | | | | | 0.00 | 0 | 100,000,00 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 99.65735 | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 6.23500 | 103.83483 | 6.23500 | 103.81722 | | 5,191,724,884,000.00 | 832,674,400 | 207,727,50 | |
| Total TL24 SPOT | | | | | | | | 5,191,724,884,000.00 | 832,674,400 | 207,727,50 | |
| Total For TL24 | | | | | | | | 5,191,724,884,000.00 | 832,674,400 | 207,727,50 | |
| TL25 On 04/09/2024 Spot Bond | | | 7.39500 | 106.47260 | 7.39500 | 106.45125 | | 0.00 | 0 | | |
| Total TL25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL25 | | | | | | | | 0.00 | 0 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.82962 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.85611 | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 7.69000 | 108.73450 | 7.69000 | 108.71196 | | 0.00 | 0 | | |
| Total TL28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL28 | | | | | | | | 0.00 | 0 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.16598 | | | 0.00 | 0 | |
| Total TL29 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 Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------|
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.94629 | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.10941 | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.23792 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 7.08500 | 112.27668 | 7.08500 | 112.25509 | | 19,026,136,935,000.00 | 2,685,411,000 | 1,427,431,10 | |
| Total TN23 SPOT | | | | | | | | 19,026,136,935,000.00 | 2,685,411,000 | 1,427,431,10 | |
| Total For TN23 | | | | | | | | 19,026,136,935,000.00 | 2,685,411,000 | 1,427,431,10 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 23.94411 | 100.00000 | 23.89053 | | 0.00 | 0 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 8.66000 | 103.24552 | 8.66000 | 103.22134 | | 3,983,790,520,000.00 | 460,022,000 | 12,519,476,50 | |
| Total TN25 SPOT | | | | | | | | 3,983,790,520,000.00 | 460,022,000 | 12,519,476,50 | |
| Total For TN25 | | | | | | | | 3,983,790,520,000.00 | 460,022,000 | 12,519,476,50 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.04146 | 100.00000 | 12.01451 | | 0.00 | 0 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN25/R186 | | | | | | | | 0.00 | 0 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 9.02000 | 101.93833 | 9.02000 | 101.91350 | | 22,562,896,796,000.00 | 2,501,429,800 | 13,252,916,40 | |
| Total TN27 SPOT | | | | | | | | 22,562,896,796,000.00 | 2,501,429,800 | 13,252,916,40 | |
| Total For TN27 | | | | | | | | 22,562,896,796,000.00 | 2,501,429,800 | 13,252,916,40 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.62884 | 100.00000 | 11.60282 | | 0.00 | 0 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN27/R186 | | | | | | | | 0.00 | 0 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 10.63500 | 103.21352 | 10.63500 | 103.18414 | | 26,417,340,000,000.00 | 2,484,000,000 | 1,242,000,00 | |
| Total TN30 SPOT | | | | | | | | 26,417,340,000,000.00 | 2,484,000,000 | 1,242,000,00 | |
| Total For TN30 | | | | | | | | 26,417,340,000,000.00 | 2,484,000,000 | 1,242,000,00 | |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.57119 | 8.00000 | 120.54521 | | 0.00 | 0 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN30/R2030 | | | | | | | | 0.00 | 0 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.30500 | 92.68331 | 12.30500 | 92.65291 | | 14,027,700,000,000.00 | 1,140,000,000 | 4,070,000,00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|----------------------|
| Total TN40 SPOT | | | | | | | | | | 14,027,700,000,000.00 | 1,140,000,000 | 4,070,000,000 |
| Total For TN40 | | | | | | | | | | 14,027,700,000,000.00 | 1,140,000,000 | 4,070,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.10952 | 10.75000 | 104.07958 | | | | 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 | 98.92573 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 6.20500 | 107.10137 | 6.20500 | 107.08330 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.13919 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.19175 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.10012 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.33529 | | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.65064 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 6.49500 | 111.04608 | 6.49500 | 111.02659 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.61807 | | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.65064 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA4A1 On 13/04/2024 Spot Bond | | | 8.62000 | 103.20343 | 8.62000 | 103.17950 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 97.75924 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B1 On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.67021 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TSP243 On 04/03/2021 Spot Bond | | | | | 0.00000 | 99.86796 | | | | 0.00 | 0 | |
| Total TSP243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP243 | | | | | | | | | | 0.00 | 0 | |
| TSP244 On 18/03/2021 Spot Bond | | | | | 0.00000 | 99.61376 | | | | 0.00 | 0 | |
| Total TSP244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP244 | | | | | | | | | | 0.00 | 0 | |
| TSP245 On 08/04/2021 Spot Bond | | | | | 0.00000 | 99.25886 | | | | 0.00 | 0 | |
| Total TSP245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP245 | | | | | | | | | | 0.00 | 0 | |
| TSP247 On 22/04/2021 Spot Bond | | | | | 0.00000 | 99.12351 | | | | 0.00 | 0 | |
| Total TSP247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP247 | | | | | | | | | | 0.00 | 0 | |
| TSP248 On 21/07/2021 Spot Bond | | | | | 0.00000 | 98.11605 | | | | 0.00 | 0 | |
| Total TSP248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP248 | | | | | | | | | | 0.00 | 0 | |
| TSP249 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 | |
| TSP250 On 06/09/2021 Spot Bond | | | | | 0.00000 | 97.65542 | | | | 0.00 | 0 | |
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP251 On 16/09/2021 Spot Bond | | | | | 0.00000 | 97.74111 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP252 On 09/04/2021 Spot Bond | | | | | 0.00000 | 99.53708 | | | | 0.00 | 0 | |
| Total TSP252 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 TSP252 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 17/05/2021 Spot Bond | | | | | 0.00000 | 99.13130 | | | | 0.00 | 0 | |
| Total TSP253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP253 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.04284 | | | | 0.00 | 0 | |
| Total TSP254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP254 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 29/11/2021 Spot Bond | | | | | 0.00000 | 96.85903 | | | | 0.00 | 0 | |
| Total TSP255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP255 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 14/02/2022 Spot Bond | | | | | 0.00000 | 95.43207 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.39417 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.50974 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.37786 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF0 On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.56021 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 26/02/2021 Spot Bond | | | | | 0.00000 | 100.94274 | | | | 0.00 | 0 | |
| Total TWC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC357 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 11/03/2021 Spot Bond | | | | | 0.00000 | 100.85852 | | | | 0.00 | 0 | |
| Total TWC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC358 | | | | | | | | | | 0.00 | 0 | |
| TWC35 On 18/03/2021 Spot Bond | | | | | 0.00000 | 100.82663 | | | | 0.00 | 0 | |
| Total TWC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC359 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.48967 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|------------|
| Total TWC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC360 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.40974 | | | | 0.00 | 0 | |
| Total TWC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC361 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.33222 | | | | 0.00 | 0 | |
| Total TWC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC362 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 30/04/2021 Spot Bond | | | | | 0.00000 | 100.30048 | | | | 0.00 | 0 | |
| Total TWC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC363 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 11/05/2021 Spot Bond | | | | | 0.00000 | 100.17806 | | | | 0.00 | 0 | |
| Total TWC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC364 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 18/05/2021 Spot Bond | | | | | 0.00000 | 100.09967 | | | | 0.00 | 0 | |
| Total TWC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC365 | | | | | | | | | | 0.00 | 0 | |
| UG21 On 02/03/2021 Spot Bond | | | 6.90500 | 99.92439 | 6.90500 | 99.90550 | | | 1,689,653,500,000.00 | 244,700,000 | 61,367,500 | |
| Total UG21 SPOT | | | | | | | | | 1,689,653,500,000.00 | 244,700,000 | 61,367,500 | |
| Total For UG21 | | | | | | | | | 1,689,653,500,000.00 | 244,700,000 | 61,367,500 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.39000 | 112.86376 | 9.39000 | 112.83515 | | | 453,202,716,000.00 | 48,264,400 | 2,092,824,500 | |
| Total UG26 SPOT | | | | | | | | | 453,202,716,000.00 | 48,264,400 | 2,092,824,500 | |
| Total For UG26 | | | | | | | | | 453,202,716,000.00 | 48,264,400 | 2,092,824,500 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.68785 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.50245 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.37896 | | | | 0.00 | 0 | |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 99.94739 | | | | 0.00 | 0 | |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|------------------------|------------------------|------------|
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.02895 | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.14322 | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.14859 | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.07947 | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For WHL02 | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.84582 | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | 0.00 | 0 | |
| WSP5 On 28/05/2021 Spot Bond | | | 4.92000 | 103.23371 | 4.92000 | 103.21996 | | 2,659,968,480,000.00 | 540,644,000 | 170,836,200 | |
| Total WSP5 SPOT | | | | | | | | 2,659,968,480,000.00 | 540,644,000 | 170,836,200 | |
| Total For WSP5 | | | | | | | | 2,659,968,480,000.00 | 540,644,000 | 170,836,200 | |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 83.64584 | 100.00000 | 83.46280 | | 0.00 | 0 | | |
| Total WSP5/R203 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For WSP5/R203 | | | | | | | | 0.00 | 0 | 0 | |
| Total for SPOT | | | | | | | | 1.92e+017 | 645,243,232,000 | 390,057,515,000 | |
| Total for SPOT : | | | | | | | | 1.92e+017 | 645,243,232,000 | 390,057,515,000 | |
| Total Futures | | | | | | | | 1.92e+017 | 645,243,237,137 | 390,058,579,000 | |
| Total Options | | | | | | | | 0.00 | 0 | 132,800 | |
| Grand Total: | | | | | | | | 1.92e+017 | 645,243,237,137 | 890,058,711,800 | |