



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2021

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 05/08/2021 | Bond Future | | | 11.59811 | 76.72202 | 11.57481 | 76.84295 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/11/2021 | Bond Future | | | 11.84337 | 73.82558 | 11.81904 | 73.94812 | | | 0.00 | 0 | |
| ES33 | On | 03/02/2022 | Bond Future | | | 12.10308 | 74.71009 | 12.07764 | 74.83427 | | | 0.00 | 0 | |
| ES33 | On | 05/05/2022 | Bond Future | | | 12.36774 | 71.84294 | 12.34116 | 71.96873 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 05/08/2021 | Bond Future | | | 12.06436 | 75.54630 | 12.02527 | 75.77504 | | | 0.00 | 0 | 4,71 |
| ES42 | On | 04/11/2021 | Bond Future | | | 12.29639 | 72.15402 | 12.25551 | 72.38566 | | | 0.00 | 0 | |
| ES42 | On | 03/02/2022 | Bond Future | | | 12.53381 | 73.01897 | 12.49107 | 73.25358 | | | 0.00 | 0 | |
| ES42 | On | 05/05/2022 | Bond Future | | | 12.78445 | 69.65059 | 12.73970 | 69.88814 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,71 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,71 |
| I2025 | On | 05/08/2021 | Bond Future | | | 152.44833 | 152.44833 | 152.20644 | 152.20644 | | | 914,689.98 | 6 | 5,36 |
| I2025 | On | 04/11/2021 | Bond Future | | | 154.19556 | 154.19556 | 153.95146 | 153.95146 | | | 0.00 | 0 | |
| I2025 | On | 03/02/2022 | Bond Future | | | 154.48310 | 154.48310 | 154.23634 | 154.23634 | | | 0.00 | 0 | |

an
est

50
0
0
0

10

10

79

0

0

0

19

19

38

0

0

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| I2025 | On | 05/05/2022 | Bond Future | | | 156.36471 | 156.36471 | 156.11518 | 156.11518 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 914,689.98 | 6 | 5,36 |
| Total For I2025 | | | | | | | | | | | | 914,689.98 | 6 | 5,36 |
| I2029 | On | 05/08/2021 | Bond Future | | | 112.27430 | 112.27430 | 112.09208 | 112.09208 | | | 0.00 | 0 | 3,0 |
| I2029 | On | 04/11/2021 | Bond Future | | | 112.40998 | 112.40998 | 112.22606 | 112.22606 | | | 0.00 | 0 | |
| I2029 | On | 03/02/2022 | Bond Future | | | 113.75571 | 113.75571 | 113.56978 | 113.56978 | | | 0.00 | 0 | |
| I2029 | On | 05/05/2022 | Bond Future | | | 113.96580 | 113.96580 | 113.77777 | 113.77777 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,0 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,0 |
| I2033 | On | 05/08/2021 | Bond Future | | | 104.85812 | 104.85812 | 105.26451 | 105.26451 | | | 0.00 | 0 | 9,6 |
| I2033 | On | 04/11/2021 | Bond Future | | | 104.83441 | 104.83441 | 105.24580 | 105.24580 | | | 0.00 | 0 | |
| I2033 | On | 03/02/2022 | Bond Future | | | 106.08933 | 106.08933 | 106.50597 | 106.50597 | | | 0.00 | 0 | |
| I2033 | On | 05/05/2022 | Bond Future | | | 106.12554 | 106.12554 | 106.54738 | 106.54738 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 9,6 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 9,6 |
| I2038 | On | 05/08/2021 | Bond Future | | | 116.35922 | 116.35922 | 116.33350 | 116.33350 | | | 0.00 | 0 | 7,7 |
| I2038 | On | 04/11/2021 | Bond Future | | | 117.69294 | 117.69294 | 117.66746 | 117.66746 | | | 0.00 | 0 | |
| I2038 | On | 03/02/2022 | Bond Future | | | 117.34882 | 117.34882 | 117.32325 | 117.32325 | | | 0.00 | 0 | |
| I2038 | On | 05/05/2022 | Bond Future | | | 118.77845 | 118.77845 | 118.75264 | 118.75264 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 7,7 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 7,7 |
| I2046 | On | 05/08/2021 | Bond Future | | | 106.30299 | 106.30299 | 106.28006 | 106.28006 | | | 0.00 | 0 | 16,7 |
| I2046 | On | 04/11/2021 | Bond Future | | | 105.71293 | 105.71293 | 105.68998 | 105.68998 | | | 0.00 | 0 | |
| I2046 | On | 03/02/2022 | Bond Future | | | 106.97865 | 106.97865 | 106.95579 | 106.95579 | | | 0.00 | 0 | |
| I2046 | On | 05/05/2022 | Bond Future | | | 106.43471 | 106.43471 | 106.41178 | 106.41178 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 16,7 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 16,7 |
| I2050 | On | 05/08/2021 | Bond Future | | | 107.87053 | 107.87053 | 107.84662 | 107.84662 | | | 0.00 | 0 | 11,2 |
| I2050 | On | 04/11/2021 | Bond Future | | | 109.10673 | 109.10673 | 109.08297 | 109.08297 | | | 0.00 | 0 | |
| I2050 | On | 03/02/2022 | Bond Future | | | 108.46413 | 108.46413 | 108.44024 | 108.44024 | | | 0.00 | 0 | |
| I2050 | On | 05/05/2022 | Bond Future | | | 109.78537 | 109.78537 | 109.76136 | 109.76136 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 11,2 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 11,2 |
| R186 | On | 05/08/2021 | Bond Future | | | 7.58606 | 114.08495 | 7.54588 | 114.27304 | | 7.22 | 247,678,426.45 | 2,171 | 92,9 |
| R186 | On | 04/11/2021 | Bond Future | | | 7.77138 | 115.36524 | 7.72855 | 115.55587 | | 6.80 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | | | 7.96938 | 111.43677 | 7.92362 | 111.62989 | | 6.55 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | | | 8.18555 | 112.76938 | 8.13654 | 112.96494 | | 6.06 | 0.00 | 0 | |

| Contract 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 | | | | | | | | | | | | 247,678,426.45 | 2,171 | 92,93 |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Call | | | 5,147.69000 | 5.14769 | 4,977,390 | 7.78 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.62 | Put | | | 252.24000 | 0.25224 | 270,030 | 7.78 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Call | | | 5,186.48000 | 5.18648 | 5,015,830 | 7.78 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.63 | Put | | | 246.73000 | 0.24673 | 264,170 | 7.78 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Call | | | 5,108.97000 | 5.10897 | 4,939,020 | 7.78 | 0.00 | 0 | |
| R186 | On | 05/08/2021 | Bond Future | 8.61 | Put | | | 257.86000 | 0.25786 | 276,000 | 7.78 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Put | | | 1,493.21000 | 1.49321 | 1,560,270 | 6.92 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.77 | Put | | | 707.84000 | 0.70784 | 743,570 | 7.31 | 0.00 | 0 | 15,17 |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Call | | | 3,116.90000 | 3.11690 | 2,992,770 | 6.92 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.10 | Put | | | 1,477.20000 | 1.47720 | 1,543,700 | 6.92 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Call | | | 3,144.75000 | 3.14475 | 3,020,060 | 6.93 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.11 | Put | | | 1,461.32000 | 1.46132 | 1,527,260 | 6.93 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 8.09 | Call | | | 3,089.17000 | 3.08917 | 2,965,600 | 6.92 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 7.77 | Call | | | 2,270.28000 | 2.27028 | 2,165,750 | 6.81 | 0.00 | 0 | |
| R186 | On | 04/11/2021 | Bond Future | 7.77 | Put | | | 2,085.79000 | 2.08579 | 2,171,890 | 6.81 | 0.00 | 0 | 15,17 |
| R186 | On | 04/11/2021 | Bond Future | 8.77 | Call | | | 5,229.39000 | 5.22939 | 5,074,490 | 7.31 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Call | | | 1,331.34000 | 1.33134 | 1,263,090 | 6.41 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.28 | Put | | | 4,093.03000 | 4.09303 | 4,217,900 | 6.41 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Call | | | 1,346.30000 | 1.34630 | 1,277,530 | 6.41 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.29 | Put | | | 4,064.43000 | 4.06443 | 4,188,780 | 6.41 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Call | | | 1,361.36000 | 1.36136 | 1,292,070 | 6.41 | 0.00 | 0 | |
| R186 | On | 03/02/2022 | Bond Future | 7.30 | Put | | | 4,035.94000 | 4.03594 | 4,159,770 | 6.41 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.32 | Put | | | 2,396.32000 | 2.39632 | 2,480,750 | 6.17 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.30 | Call | | | 3,080.32000 | 3.08032 | 2,970,090 | 6.16 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.30 | Put | | | 2,429.76000 | 2.42976 | 2,515,090 | 6.16 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.31 | Call | | | 3,103.41000 | 3.10341 | 2,992,730 | 6.17 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.31 | Put | | | 2,413.21000 | 2.41321 | 2,498,090 | 6.17 | 0.00 | 0 | |
| R186 | On | 05/05/2022 | Bond Future | 8.32 | Call | | | 3,126.14000 | 3.12614 | 3,015,010 | 6.17 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 30,33 |
| Total For R186 | | | | | | | | | | | | 247,678,426.45 | 2,171 | 123,23 |
| R197 | On | 05/08/2021 | Bond Future | | | 318.74668 | 318.74668 | 318.23921 | 318.23921 | | | 956,240.04 | 3 | 1,73 |
| R197 | On | 04/11/2021 | Bond Future | | | 322.39961 | 322.39961 | 321.88743 | 321.88743 | | | 0.00 | 0 | |
| R197 | On | 03/02/2022 | Bond Future | | | 318.15405 | 318.15405 | 317.63644 | 317.63644 | | | 0.00 | 0 | |
| R197 | On | 05/05/2022 | Bond Future | | | 322.03009 | 322.03009 | 321.50654 | 321.50654 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 956,240.04 | 3 | 1,73 |
| Total For R197 | | | | | | | | | | | | 956,240.04 | 3 | 1,73 |
| R202 | On | 05/08/2021 | Bond Future | | | 230.22089 | 230.22089 | 230.05615 | 230.05615 | | | 0.00 | 0 | 9,33 |
| R202 | On | 04/11/2021 | Bond Future | | | 232.85927 | 232.85927 | 232.69319 | 232.69319 | | | 0.00 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| R202 | On | 03/02/2022 | Bond Future | | | 231.34173 | 231.34173 | 231.17433 | 231.17433 | | | 0.00 | 0 | |
| R202 | On | 05/05/2022 | Bond Future | | | 234.15957 | 234.15957 | 233.99041 | 233.99041 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,32 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,32 |
| R2023 | On | 05/08/2021 | Bond Future | | | 4.81483 | 107.79488 | 4.79247 | 107.82898 | | 1.20 | 0.00 | 0 | 15,67 |
| R2023 | On | 04/11/2021 | Bond Future | | | 4.86611 | 105.09611 | 4.83898 | 105.13099 | | 1.16 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | | | 4.90868 | 106.32977 | 4.87452 | 106.36527 | | 0.99 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | | | 4.92831 | 103.69013 | 4.88314 | 103.72619 | | 0.83 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 15,67 |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Call | | | 835.01000 | 0.83501 | 805,340 | 1.49 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.30 | Put | | | 64.73000 | 0.06473 | 69,160 | 1.49 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Call | | | 848.46000 | 0.84846 | 818,680 | 1.50 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.31 | Put | | | 63.08000 | 0.06308 | 67,400 | 1.50 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Call | | | 821.59000 | 0.82159 | 792,040 | 1.48 | 0.00 | 0 | |
| R2023 | On | 05/08/2021 | Bond Future | 5.29 | Put | | | 66.42000 | 0.06642 | 70,970 | 1.48 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Put | | | 303.78000 | 0.30378 | 318,800 | 1.21 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Call | | | 392.29000 | 0.39229 | 372,830 | 1.21 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.90 | Put | | | 313.87000 | 0.31387 | 329,290 | 1.21 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Call | | | 400.04000 | 0.40004 | 380,390 | 1.21 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.91 | Put | | | 308.78000 | 0.30878 | 324,010 | 1.21 | 0.00 | 0 | |
| R2023 | On | 04/11/2021 | Bond Future | 4.92 | Call | | | 407.88000 | 0.40788 | 388,020 | 1.21 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Call | | | 499.98000 | 0.49998 | 478,600 | 1.06 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.08 | Put | | | 286.70000 | 0.28670 | 300,820 | 1.06 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Call | | | 486.15000 | 0.48615 | 465,060 | 1.05 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.06 | Put | | | 293.60000 | 0.29360 | 308,010 | 1.05 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Call | | | 493.22000 | 0.49322 | 471,980 | 1.06 | 0.00 | 0 | |
| R2023 | On | 03/02/2022 | Bond Future | 5.07 | Put | | | 290.31000 | 0.29031 | 304,570 | 1.06 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Put | | | 55.52000 | 0.05552 | 59,630 | 0.93 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Call | | | 1,183.77000 | 1.18377 | 1,151,770 | 0.93 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.31 | Put | | | 54.58000 | 0.05458 | 58,640 | 0.93 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Call | | | 1,169.96000 | 1.16996 | 1,138,080 | 0.93 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.29 | Put | | | 56.46000 | 0.05646 | 60,640 | 0.93 | 0.00 | 0 | |
| R2023 | On | 05/05/2022 | Bond Future | 6.30 | Call | | | 1,176.87000 | 1.17687 | 1,144,920 | 0.93 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 15,67 |
| R2030 | On | 05/08/2021 | Bond Future | | | 9.29773 | 92.74055 | 9.24786 | 93.01497 | | 12.54 | 13,447,379.75 | 145 | 103,70 |
| R2030 | On | 04/11/2021 | Bond Future | | | 9.49252 | 93.78182 | 9.44036 | 94.05965 | | 11.93 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | | | 9.70005 | 90.87852 | 9.64538 | 91.15985 | | 11.60 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | | | 9.92073 | 91.96563 | 9.86341 | 92.25042 | | 10.69 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| Total R2030 Future | | | | | | | | | | | | 13,447,379.75 | 145 | 103,700 |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Call | | | 6,625.95000 | 6.62595 | 6,382,830 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.42 | Put | | | 444.07000 | 0.44407 | 475,370 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.50 | Put | | | 1,635.10000 | 1.63510 | 1,732,200 | 12.70 | 0.00 | 0 | 5,000 |
| R2030 | On | 05/08/2021 | Bond Future | 10.15 | Call | | | 5,489.14000 | 5.48914 | 5,260,440 | 13.43 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.83 | Call | | | 1,253.47000 | 1.25347 | 1,148,520 | 12.31 | 0.00 | 0 | 4,000 |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Call | | | 6,119.83000 | 6.11983 | 5,882,810 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Put | | | 451.90000 | 0.45190 | 483,690 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.50 | Put | | | 4,957.02000 | 4.95702 | 5,160,590 | 12.12 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.50 | Call | | | 713.57000 | 0.71357 | 642,720 | 12.12 | 0.00 | 0 | 5,000 |
| R2030 | On | 05/08/2021 | Bond Future | 9.50 | Call | | | 3,011.86000 | 3.01186 | 2,834,540 | 12.70 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Call | | | 129.99000 | 0.12999 | 111,610 | 12.01 | 0.00 | 0 | 2,000 |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Put | | | 3,164.25000 | 3.16425 | 3,320,490 | 12.38 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.15 | Put | | | 682.82000 | 0.68282 | 728,540 | 13.43 | 0.00 | 0 | 4,000 |
| R2030 | On | 05/08/2021 | Bond Future | 9.75 | Call | | | 3,894.77000 | 3.89477 | 3,694,510 | 12.95 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.75 | Put | | | 1,178.84000 | 1.17884 | 1,253,000 | 12.95 | 0.00 | 0 | 4,000 |
| R2030 | On | 05/08/2021 | Bond Future | 8.83 | Put | | | 3,594.40000 | 3.59440 | 3,763,870 | 12.31 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Call | | | 14,150.37000 | 14.15037 | 13,876,910 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 12.10 | Put | | | 10.55000 | 0.01055 | 11,510 | 13.56 | 0.00 | 0 | 6,000 |
| R2030 | On | 05/08/2021 | Bond Future | 10.30 | Put | | | 545.84000 | 0.54584 | 583,240 | 13.56 | 0.00 | 0 | 2,000 |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Put | | | 3,784.01000 | 3.78401 | 3,958,900 | 12.28 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.78 | Call | | | 1,157.91000 | 1.15791 | 1,058,380 | 12.28 | 0.00 | 0 | 2,000 |
| R2030 | On | 05/08/2021 | Bond Future | 7.70 | Put | | | 9,191.56000 | 9.19156 | 9,447,600 | 12.01 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Call | | | 6,668.63000 | 6.66863 | 6,425,040 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.43 | Put | | | 436.34000 | 0.43634 | 467,170 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 10.41 | Call | | | 6,583.33000 | 6.58333 | 6,340,700 | 13.56 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 8.95 | Call | | | 1,503.27000 | 1.50327 | 1,385,090 | 12.38 | 0.00 | 0 | 6,000 |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Put | | | 1,744.71000 | 1.74471 | 1,846,820 | 12.67 | 0.00 | 0 | |
| R2030 | On | 05/08/2021 | Bond Future | 9.45 | Call | | | 2,850.56000 | 2.85056 | 2,678,250 | 12.67 | 0.00 | 0 | 6,000 |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Put | | | 5,275.20000 | 5.27520 | 5,454,560 | 11.68 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.77 | Call | | | 1,606.54000 | 1.60654 | 1,508,070 | 11.68 | 0.00 | 0 | 3,000 |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Call | | | 10,319.98000 | 10.31998 | 10,065,850 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Call | | | 7,067.55000 | 7.06755 | 6,844,300 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.61 | Put | | | 1,088.79000 | 1.08879 | 1,143,370 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Call | | | 6,993.73000 | 6.99373 | 6,771,460 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 9.20 | Call | | | 2,517.65000 | 2.51765 | 2,385,720 | 11.90 | 0.00 | 0 | 1,100 |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Put | | | 7,383.22000 | 7.38322 | 7,598,200 | 11.43 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 8.27 | Call | | | 855.72000 | 0.85572 | 792,870 | 11.43 | 0.00 | 0 | 3,000 |
| R2030 | On | 04/11/2021 | Bond Future | 9.90 | Call | | | 4,549.60000 | 4.54960 | 4,366,350 | 12.45 | 0.00 | 0 | 1,100 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030 | On | 04/11/2021 | Bond Future | 9.20 | Put | | 3,811.98000 | 3.81198 | 3,957,880 | 11.90 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.59 | Put | | 1,112.92000 | 1.11292 | 1,168,480 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.44 | Put | | 401.10000 | 0.40110 | 424,800 | 12.84 | 0.00 | 0 | 30 |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Call | | 7,030.60000 | 7.03060 | 6,807,840 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 10.60 | Put | | 1,100.80000 | 1.10080 | 1,155,870 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.26 | Call | | 9,590.24000 | 9.59024 | 9,341,300 | 12.84 | 0.00 | 0 | |
| R2030 | On | 04/11/2021 | Bond Future | 11.26 | Put | | 505.57000 | 0.50557 | 534,460 | 12.84 | 0.00 | 0 | 1,10 |
| R2030 | On | 04/11/2021 | Bond Future | 9.90 | Put | | 2,138.05000 | 2.13805 | 2,232,630 | 12.45 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Put | | 3,309.07000 | 3.30907 | 3,430,550 | 11.77 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Call | | 2,893.06000 | 2.89306 | 2,761,050 | 11.52 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.35 | Put | | 4,432.52000 | 4.43252 | 4,581,840 | 11.52 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Put | | 7,928.34000 | 7.92834 | 8,139,230 | 11.04 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Put | | 4,175.53000 | 4.17553 | 4,318,900 | 11.57 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Call | | 3,133.25000 | 3.13325 | 2,994,630 | 11.57 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.45 | Put | | 4,147.82000 | 4.14782 | 4,290,530 | 11.57 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Call | | 3,084.45000 | 3.08445 | 2,947,140 | 11.56 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Put | | 1,501.80000 | 1.50180 | 1,566,560 | 12.47 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 9.78 | Call | | 3,999.80000 | 3.99980 | 3,839,950 | 11.77 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Put | | 6,071.73000 | 6.07173 | 6,254,310 | 11.23 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.85 | Call | | 1,849.73000 | 1.84973 | 1,750,980 | 11.23 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/02/2022 | Bond Future | 10.85 | Call | | 7,449.98000 | 7.44998 | 7,233,410 | 12.47 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.43 | Put | | 4,203.69000 | 4.20369 | 4,347,710 | 11.56 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 8.39 | Call | | 1,150.33000 | 1.15033 | 1,079,890 | 11.04 | 0.00 | 0 | 10 |
| R2030 | On | 03/02/2022 | Bond Future | 9.44 | Call | | 3,108.64000 | 3.10864 | 2,970,680 | 11.57 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Put | | 3,747.09000 | 3.74709 | 3,880,010 | 11.66 | 0.00 | 0 | |
| R2030 | On | 03/02/2022 | Bond Future | 9.60 | Call | | 3,512.72000 | 3.51272 | 3,364,310 | 11.66 | 0.00 | 0 | 1,00 |
| R2030 | On | 05/05/2022 | Bond Future | 10.20 | Put | | 3,191.64000 | 3.19164 | 3,305,240 | 10.98 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.21 | Call | | 4,876.99000 | 4.87699 | 4,705,260 | 10.99 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.21 | Put | | 3,172.40000 | 3.17240 | 3,285,460 | 10.99 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.19 | Call | | 4,818.34000 | 4.81834 | 4,647,690 | 10.97 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.19 | Put | | 3,210.98000 | 3.21098 | 3,325,120 | 10.97 | 0.00 | 0 | |
| R2030 | On | 05/05/2022 | Bond Future | 10.20 | Call | | 4,847.63000 | 4.84763 | 4,676,440 | 10.98 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 21,34 |
| Total For R2030 | | | | | | | | | | | 13,447,379.75 | 145 | 125,05 |
| R2032 | On | 05/08/2021 | Bond Future | | | 10.08862 | 91.15034 | 10.03374 | 91.47549 | 14.62 | 0.00 | 0 | 136,00 |
| R2032 | On | 04/11/2021 | Bond Future | | | 10.29446 | 88.02772 | 10.23721 | 88.35686 | 14.61 | 0.00 | 0 | 0 |
| R2032 | On | 03/02/2022 | Bond Future | | | 10.50883 | 89.06147 | 10.44907 | 89.39467 | 13.60 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | | | 10.73204 | 85.97982 | 10.66962 | 86.31712 | 13.18 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 0.00 | 0 | 136,04 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Call | | 7,883.18000 | 7.88318 | 7,591,850 | 15.90 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.36 | Put | | 458.51000 | 0.45851 | 492,330 | 15.90 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 7,928.36000 | 7.92836 | 7,636,550 | 15.90 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 451.00000 | 0.45100 | 484,340 | 15.90 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Call | | 7,838.06000 | 7.83806 | 7,547,220 | 15.90 | 0.00 | 0 | |
| R2032 | On | 05/08/2021 | Bond Future | 11.35 | Put | | 466.13000 | 0.46613 | 500,440 | 15.90 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Call | | 8,950.64000 | 8.95064 | 8,674,650 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.71 | Put | | 990.53000 | 0.99053 | 1,043,680 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Call | | 8,870.70000 | 8.87070 | 8,595,660 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Call | | 2,476.84000 | 2.47684 | 2,333,640 | 14.29 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Call | | 13,539.93000 | 13.53993 | 13,228,240 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.69 | Put | | 1,011.93000 | 1.01193 | 1,066,030 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 12.81 | Put | | 268.67000 | 0.26867 | 286,120 | 15.76 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Call | | 8,910.64000 | 8.91064 | 8,635,130 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 11.70 | Put | | 1,001.18000 | 1.00118 | 1,054,810 | 15.76 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Put | | 6,880.80000 | 6.88080 | 7,110,640 | 13.90 | 0.00 | 0 | |
| R2032 | On | 04/11/2021 | Bond Future | 9.33 | Call | | 1,434.58000 | 1.43458 | 1,335,280 | 13.90 | 0.00 | 0 | 70 |
| R2032 | On | 04/11/2021 | Bond Future | 9.83 | Put | | 4,866.97000 | 4.86697 | 5,052,910 | 14.29 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Put | | 3,046.36000 | 3.04636 | 3,165,740 | 14.25 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Call | | 3,907.41000 | 3.90741 | 3,734,420 | 13.67 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.35 | Put | | 4,463.61000 | 4.46361 | 4,623,820 | 13.67 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 9.58 | Put | | 7,120.77000 | 7.12077 | 7,338,470 | 13.13 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Put | | 3,660.16000 | 3.66016 | 3,798,470 | 13.93 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Call | | 3,346.26000 | 3.34626 | 3,188,740 | 13.53 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.14 | Put | | 5,097.43000 | 5.09743 | 5,273,110 | 13.53 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Put | | 9,088.87000 | 9.08887 | 9,337,500 | 12.89 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.62 | Call | | 2,153.34000 | 2.15334 | 2,034,870 | 13.16 | 0.00 | 0 | 2 |
| R2032 | On | 03/02/2022 | Bond Future | 10.95 | Call | | 5,786.61000 | 5.78661 | 5,572,790 | 14.25 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Put | | 4,184.66000 | 4.18466 | 4,337,680 | 13.74 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Call | | 2,555.34000 | 2.55534 | 2,422,610 | 13.29 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.81 | Put | | 6,229.13000 | 6.22913 | 6,429,600 | 13.29 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Put | | 10,268.16000 | 10.26816 | 10,530,570 | 12.89 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.58 | Call | | 2,073.76000 | 2.07376 | 1,958,260 | 13.13 | 0.00 | 0 | 40 |
| R2032 | On | 03/02/2022 | Bond Future | 10.66 | Call | | 4,828.54000 | 4.82854 | 4,633,650 | 13.93 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Put | | 4,239.18000 | 4.23918 | 4,393,620 | 13.72 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Call | | 4,161.13000 | 4.16113 | 3,981,660 | 13.73 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.44 | Put | | 4,211.85000 | 4.21185 | 4,365,580 | 13.73 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Call | | 4,104.25000 | 4.10425 | 3,926,210 | 13.72 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 9.14 | Call | | 1,336.25000 | 1.33625 | 1,251,680 | 12.89 | 0.00 | 0 | 5 |
| R2032 | On | 03/02/2022 | Bond Future | 10.45 | Call | | 4,189.86000 | 4.18986 | 4,009,680 | 13.74 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Call | | 4,425.51000 | 4.42551 | 4,239,650 | 13.80 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.53 | Put | | 3,974.69000 | 3.97469 | 4,122,030 | 13.80 | 0.00 | 0 | 2' |
| R2032 | On | 03/02/2022 | Bond Future | 9.62 | Put | | 6,959.54000 | 6.95954 | 7,174,270 | 13.16 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 10.42 | Put | | 4,266.96000 | 4.26696 | 4,422,120 | 13.72 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 8.91 | Call | | 1,058.94000 | 1.05894 | 988,150 | 12.89 | 0.00 | 0 | 15 |
| R2032 | On | 03/02/2022 | Bond Future | 10.43 | Call | | 4,132.49000 | 4.13249 | 3,953,730 | 13.72 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Call | | 6,418.15000 | 6.41815 | 6,193,560 | 14.48 | 0.00 | 0 | |
| R2032 | On | 03/02/2022 | Bond Future | 11.13 | Put | | 2,721.89000 | 2.72189 | 2,830,500 | 14.48 | 0.00 | 0 | 2' |
| R2032 | On | 05/05/2022 | Bond Future | 11.03 | Put | | 3,689.98000 | 3.68998 | 3,822,940 | 13.61 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.04 | Call | | 5,645.03000 | 5.64503 | 5,440,090 | 13.63 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.04 | Put | | 3,669.50000 | 3.66950 | 3,801,860 | 13.63 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.02 | Call | | 5,581.01000 | 5.58101 | 5,377,270 | 13.60 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.02 | Put | | 3,710.57000 | 3.71057 | 3,844,130 | 13.60 | 0.00 | 0 | |
| R2032 | On | 05/05/2022 | Bond Future | 11.03 | Call | | 5,612.99000 | 5.61299 | 5,408,650 | 13.61 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 4,81 |
| Total For R2032 | | | | | | | | | | | 0.00 | 0 | 140,85 |
| R2035 | On | 05/08/2021 | Bond Future | | | 10.70069 | 91.03567 | 10.67703 | 91.18727 | 16.43 | 0.00 | 0 | 91,4' |
| R2035 | On | 04/11/2021 | Bond Future | | | 10.90868 | 87.58167 | 10.88401 | 87.73528 | 16.49 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | | | 11.12853 | 88.61004 | 11.10278 | 88.76561 | 15.22 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | | | 11.34818 | 85.19119 | 11.32133 | 85.34875 | 14.90 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 0.00 | 0 | 91,41 |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Call | | 0.00000 | 0.00000 | 0,000 | 15.10 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.30 | Put | | 47,020.00000 | 47.02000 | 47,171,600 | 15.10 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Put | | 1,366.79000 | 1.36679 | 1,393,170 | 17.75 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Call | | 3,231.39000 | 3.23139 | 3,131,690 | 16.72 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.77 | Put | | 2,637.88000 | 2.63788 | 2,689,780 | 16.72 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Put | | 5,551.92000 | 5.55192 | 5,647,340 | 15.88 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Call | | 0.00000 | 0.00000 | 0,000 | 15.10 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.31 | Put | | 46,903.42000 | 46.90342 | 47,055,020 | 15.10 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Call | | 0.00000 | 0.00000 | 0,000 | 15.10 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 10.02 | Call | | 1,185.05000 | 1.18505 | 1,128,870 | 15.88 | 0.00 | 0 | 10 |
| R2035 | On | 05/08/2021 | Bond Future | 5.29 | Put | | 47,136.71000 | 47.13671 | 47,288,310 | 15.10 | 0.00 | 0 | |
| R2035 | On | 05/08/2021 | Bond Future | 11.37 | Call | | 5,652.96000 | 5.65296 | 5,527,740 | 17.75 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Put | | 6,923.78000 | 6.92378 | 7,017,550 | 15.86 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.12 | Call | | 1,963.93000 | 1.96393 | 1,904,090 | 15.86 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Put | | 4,904.07000 | 4.90407 | 4,976,790 | 16.37 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.62 | Call | | 3,235.13000 | 3.23513 | 3,154,240 | 16.37 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Call | | 16,018.90000 | 16.01890 | 15,869,640 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Call | | 7,282.11000 | 7.28211 | 7,162,870 | 17.85 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 04/11/2021 | Bond Future | 11.75 | Put | | | 2,120.01000 | 2.12001 | 2,154,380 | 17.85 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Call | | | 4,692.09000 | 4.69209 | 4,593,470 | 16.83 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 11.08 | Put | | | 3,482.68000 | 3.48268 | 3,537,670 | 16.83 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Put | | | 6,436.01000 | 6.43601 | 6,525,070 | 15.98 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.11 | Call | | | 1,941.79000 | 1.94179 | 1,882,380 | 15.84 | 0.00 | 0 | 38 |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Call | | | 10,387.52000 | 10.38752 | 10,251,760 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.52 | Put | | | 1,008.14000 | 1.00814 | 1,025,990 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Call | | | 10,429.78000 | 10.42978 | 10,293,850 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.53 | Put | | | 997.79000 | 0.99779 | 1,015,470 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Call | | | 10,345.30000 | 10.34530 | 10,209,710 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 13.82 | Put | | | 228.09000 | 0.22809 | 232,440 | 17.85 | 0.00 | 0 | 40 |
| R2035 | On | 04/11/2021 | Bond Future | 11.20 | Put | | | 3,183.96000 | 3.18396 | 3,234,740 | 16.98 | 0.00 | 0 | 38 |
| R2035 | On | 04/11/2021 | Bond Future | 10.60 | Call | | | 3,178.00000 | 3.17800 | 3,097,930 | 16.35 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.60 | Put | | | 4,975.27000 | 4.97527 | 5,048,810 | 16.35 | 0.00 | 0 | 38 |
| R2035 | On | 04/11/2021 | Bond Future | 10.11 | Put | | | 6,969.25000 | 6.96925 | 7,063,450 | 15.84 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 12.51 | Put | | | 1,018.59000 | 1.01859 | 1,036,610 | 17.85 | 0.00 | 0 | |
| R2035 | On | 04/11/2021 | Bond Future | 10.23 | Call | | | 2,215.17000 | 2.21517 | 2,150,620 | 15.98 | 0.00 | 0 | 78 |
| R2035 | On | 04/11/2021 | Bond Future | 11.20 | Call | | | 5,121.72000 | 5.12172 | 5,018,890 | 16.98 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Call | | | 2,371.11000 | 2.37111 | 2,310,610 | 14.59 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Call | | | 6,807.17000 | 6.80717 | 6,698,400 | 16.01 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.73 | Put | | | 3,132.45000 | 3.13245 | 3,179,250 | 16.01 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Call | | | 4,407.94000 | 4.40794 | 4,320,250 | 15.25 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.03 | Put | | | 4,849.88000 | 4.84988 | 4,917,760 | 15.25 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Put | | | 8,423.38000 | 8.42338 | 8,524,240 | 14.44 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.10 | Call | | | 2,030.51000 | 2.03051 | 1,975,800 | 14.44 | 0.00 | 0 | 28 |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Call | | | 5,577.68000 | 5.57768 | 5,478,530 | 15.59 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.39 | Put | | | 3,865.56000 | 3.86556 | 3,921,980 | 15.59 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Call | | | 3,325.21000 | 3.32521 | 3,250,620 | 14.94 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 10.65 | Put | | | 6,129.43000 | 6.12943 | 6,210,410 | 14.94 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Put | | | 10,513.92000 | 10.51392 | 10,627,820 | 14.35 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 9.70 | Call | | | 1,378.28000 | 1.37828 | 1,336,610 | 14.35 | 0.00 | 0 | 68 |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Call | | | 5,037.04000 | 5.03704 | 4,942,860 | 15.41 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.23 | Put | | | 4,272.43000 | 4.27243 | 4,333,820 | 15.41 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Call | | | 5,069.63000 | 5.06963 | 4,975,130 | 15.42 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.24 | Put | | | 4,245.35000 | 4.24535 | 4,306,420 | 15.42 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Call | | | 5,004.84000 | 5.00484 | 4,910,970 | 15.41 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Call | | | 7,381.35000 | 7.38135 | 7,268,770 | 16.23 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.88 | Put | | | 2,862.23000 | 2.86223 | 2,905,220 | 16.23 | 0.00 | 0 | 20 |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Call | | | 5,202.67000 | 5.20267 | 5,106,910 | 15.46 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.28 | Put | | | 4,140.29000 | 4.14029 | 4,200,100 | 15.46 | 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 Intert |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 03/02/2022 | Bond Future | 10.26 | Put | | | 7.69869000 | 7.69869 | 7,793,760 | 14.59 | 0.00 | 0 | |
| R2035 | On | 03/02/2022 | Bond Future | 11.22 | Put | | | 4,299.97000 | 4.29997 | 4,361,670 | 15.41 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.63 | Put | | | 4,230.73000 | 4.23073 | 4,289,430 | 15.22 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.64 | Call | | | 6,049.74000 | 6.04974 | 5,950,600 | 15.23 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.64 | Put | | | 4,207.08000 | 4.20708 | 4,265,500 | 15.23 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.65 | Call | | | 6,083.09000 | 6.08309 | 5,983,680 | 15.24 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.65 | Put | | | 4,183.56000 | 4.18356 | 4,241,710 | 15.24 | 0.00 | 0 | |
| R2035 | On | 05/05/2022 | Bond Future | 11.63 | Call | | | 6,016.46000 | 6.01646 | 5,917,600 | 15.22 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 8,36 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 99,80 |
| R2037 | On | 05/08/2021 | Bond Future | | | 10.87494 | 82.65296 | 10.85130 | 82.80479 | | 18.45 | 188,779,360.64 | 2,284 | 126,77 |
| R2037 | On | 04/11/2021 | Bond Future | | | 11.07139 | 83.58121 | 11.04679 | 83.73499 | | 17.63 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | | | 11.27887 | 80.30804 | 11.25322 | 80.46386 | | 17.11 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | | | 11.49423 | 81.26898 | 11.46751 | 81.42673 | | 15.92 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 188,779,360.64 | 2,284 | 126,77 |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Call | | | 8,941.25000 | 8.94125 | 8,798,790 | 20.22 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.27 | Put | | | 526.97000 | 0.52697 | 536,340 | 20.22 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Call | | | 8,987.86000 | 8.98786 | 8,845,250 | 20.22 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.28 | Put | | | 519.00000 | 0.51900 | 528,220 | 20.22 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Call | | | 8,894.68000 | 8.89468 | 8,752,380 | 20.22 | 0.00 | 0 | |
| R2037 | On | 05/08/2021 | Bond Future | 12.26 | Put | | | 535.05000 | 0.53505 | 544,580 | 20.22 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Put | | | 934.37000 | 0.93437 | 950,540 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 11.49 | Call | | | 5,643.61000 | 5.64361 | 5,536,230 | 18.21 | 0.00 | 0 | 60 |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Call | | | 10,976.05000 | 10.97605 | 10,838,290 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.82 | Put | | | 924.89000 | 0.92489 | 940,910 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Call | | | 11,017.84000 | 11.01784 | 10,879,930 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.83 | Put | | | 915.49000 | 0.91549 | 931,360 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.81 | Call | | | 10,934.29000 | 10.93429 | 10,796,680 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.30 | Call | | | 8,849.10000 | 8.84910 | 8,720,700 | 19.08 | 0.00 | 0 | |
| R2037 | On | 04/11/2021 | Bond Future | 12.30 | Put | | | 1,539.89000 | 1.53989 | 1,565,270 | 19.08 | 0.00 | 0 | 60 |
| R2037 | On | 04/11/2021 | Bond Future | 11.49 | Put | | | 2,938.56000 | 2.93856 | 2,984,960 | 18.21 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Call | | | 5,324.33000 | 5.32433 | 5,227,280 | 17.29 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.45 | Put | | | 4,140.49000 | 4.14049 | 4,199,260 | 17.29 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Call | | | 5,357.17000 | 5.35717 | 5,259,820 | 17.30 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.46 | Put | | | 4,113.87000 | 4.11387 | 4,172,340 | 17.30 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Call | | | 5,390.36000 | 5.39036 | 5,292,700 | 17.31 | 0.00 | 0 | |
| R2037 | On | 03/02/2022 | Bond Future | 11.47 | Put | | | 4,087.67000 | 4.08767 | 4,145,830 | 17.31 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Put | | | 4,182.00000 | 4.18200 | 4,239,290 | 16.20 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Call | | | 6,259.38000 | 6.25938 | 6,158,650 | 16.21 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 05/05/2022 | Bond Future | 11.83 | Put | | | 4,158.85000 | 4.15885 | 4,215,870 | 16.21 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Call | | | 6,292.80000 | 6.29280 | 6,191,800 | 16.22 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.84 | Put | | | 4,135.51000 | 4.13551 | 4,192,260 | 16.22 | 0.00 | 0 | |
| R2037 | On | 05/05/2022 | Bond Future | 11.82 | Call | | | 6,225.71000 | 6.22571 | 6,125,250 | 16.20 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 1,20 |
| Total For R2037 | | | | | | | | | | | | 188,779,360.64 | 2,284 | 127,97 |
| R2040 | On | 05/08/2021 | Bond Future | | | 11.02664 | 84.41418 | 10.99777 | 84.61162 | | 18.99 | 13,843,925.52 | 164 | 85,25 |
| R2040 | On | 04/11/2021 | Bond Future | | | 11.21956 | 85.36224 | 11.18950 | 85.56226 | | 18.15 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | | | 11.42320 | 81.85976 | 11.39187 | 82.06227 | | 17.50 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | | | 11.63401 | 82.83933 | 11.60136 | 83.04437 | | 16.35 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | | 13,843,925.52 | 164 | 85,25 |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Call | | | 9,758.84000 | 9.75884 | 9,574,640 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.48 | Put | | | 504.46000 | 0.50446 | 517,700 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Call | | | 9,807.89000 | 9.80789 | 9,623,490 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Put | | | 1,673.99000 | 1.67399 | 1,718,270 | 19.91 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.55 | Call | | | 5,326.68000 | 5.32668 | 5,173,520 | 19.91 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Call | | | 20,742.18000 | 20.74218 | 20,544,840 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.49 | Put | | | 496.75000 | 0.49675 | 509,790 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Call | | | 9,709.81000 | 9.70981 | 9,525,820 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 14.80 | Put | | | 5.99000 | 0.00599 | 6,090 | 20.94 | 0.00 | 0 | 90 |
| R2040 | On | 05/08/2021 | Bond Future | 12.47 | Put | | | 512.26000 | 0.51226 | 525,710 | 20.94 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Put | | | 2,921.39000 | 2.92139 | 2,995,660 | 19.06 | 0.00 | 0 | |
| R2040 | On | 05/08/2021 | Bond Future | 11.05 | Call | | | 3,278.06000 | 3.27806 | 3,154,890 | 19.06 | 0.00 | 0 | 90 |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Call | | | 11,341.42000 | 11.34142 | 11,165,090 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.91 | Put | | | 1,025.33000 | 1.02533 | 1,049,020 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Call | | | 11,254.52000 | 11.25452 | 11,078,610 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.89 | Put | | | 1,046.18000 | 1.04618 | 1,070,290 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Call | | | 11,297.96000 | 11.29796 | 11,121,840 | 19.71 | 0.00 | 0 | |
| R2040 | On | 04/11/2021 | Bond Future | 12.90 | Put | | | 1,035.71000 | 1.03571 | 1,059,610 | 19.71 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Put | | | 4,376.56000 | 4.37656 | 4,455,310 | 17.85 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Call | | | 5,616.48000 | 5.61648 | 5,492,320 | 17.86 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.59 | Put | | | 4,349.12000 | 4.34912 | 4,427,470 | 17.86 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Call | | | 5,545.02000 | 5.54502 | 5,421,680 | 17.83 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.57 | Put | | | 4,404.16000 | 4.40416 | 4,483,330 | 17.83 | 0.00 | 0 | |
| R2040 | On | 03/02/2022 | Bond Future | 11.58 | Call | | | 5,580.71000 | 5.58071 | 5,456,950 | 17.85 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.91 | Call | | | 6,426.75000 | 6.42675 | 6,299,250 | 16.73 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.91 | Put | | | 4,521.22000 | 4.52122 | 4,598,760 | 16.73 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.92 | Call | | | 6,461.97000 | 6.46197 | 6,334,110 | 16.74 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.92 | Put | | | 4,495.91000 | 4.49591 | 4,573,090 | 16.74 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R2040 | On | 05/05/2022 | Bond Future | 11.90 | Call | | | 6.39159000 | 6.39159 | 6,264,450 | 16.72 | 0.00 | 0 | |
| R2040 | On | 05/05/2022 | Bond Future | 11.90 | Put | | | 4,546.67000 | 4.54667 | 4,624,570 | 16.72 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,70 |
| Total For R2040 | | | | | | | | | | | | 13,843,925.52 | 164 | 87,95 |
| R2044 | On | 05/08/2021 | Bond Future | | | 11.06331 | 81.20528 | 11.02394 | 81.47808 | | 19.93 | 0.00 | 0 | 60,71 |
| R2044 | On | 04/11/2021 | Bond Future | | | 11.24756 | 82.11733 | 11.20660 | 82.39347 | | 19.05 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | | | 11.44179 | 78.70189 | 11.39909 | 78.98150 | | 18.34 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | | | 11.64246 | 79.64369 | 11.59797 | 79.92672 | | 17.14 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 60,71 |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Call | | | 10,262.92000 | 10.26292 | 10,009,620 | 21.99 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.60 | Put | | | 445.30000 | 0.44530 | 464,800 | 21.99 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Call | | | 10,311.77000 | 10.31177 | 10,058,190 | 21.99 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.61 | Put | | | 438.46000 | 0.43846 | 457,680 | 21.99 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Call | | | 10,214.09000 | 10.21409 | 9,961,070 | 21.99 | 0.00 | 0 | |
| R2044 | On | 05/08/2021 | Bond Future | 12.59 | Put | | | 452.24000 | 0.45224 | 472,020 | 21.99 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Call | | | 11,313.48000 | 11.31348 | 11,073,860 | 20.70 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.91 | Put | | | 1,062.55000 | 1.06255 | 1,099,070 | 20.70 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Call | | | 11,227.68000 | 11.22768 | 10,988,680 | 20.70 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.89 | Put | | | 1,083.78000 | 1.08378 | 1,120,920 | 20.70 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Call | | | 11,270.57000 | 11.27057 | 11,031,260 | 20.70 | 0.00 | 0 | |
| R2044 | On | 04/11/2021 | Bond Future | 12.90 | Put | | | 1,073.12000 | 1.07312 | 1,109,950 | 20.70 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Put | | | 4,378.45000 | 4.37845 | 4,489,780 | 18.74 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Call | | | 5,715.89000 | 5.71589 | 5,547,050 | 18.75 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.61 | Put | | | 4,350.92000 | 4.35092 | 4,461,690 | 18.75 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Call | | | 5,643.68000 | 5.64368 | 5,475,970 | 18.72 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.59 | Put | | | 4,406.42000 | 4.40642 | 4,518,320 | 18.72 | 0.00 | 0 | |
| R2044 | On | 03/02/2022 | Bond Future | 11.60 | Call | | | 5,679.61000 | 5.67961 | 5,511,330 | 18.74 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.92 | Call | | | 6,528.88000 | 6.52888 | 6,354,820 | 17.55 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.92 | Put | | | 4,519.01000 | 4.51901 | 4,627,980 | 17.55 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.93 | Call | | | 6,564.56000 | 6.56456 | 6,390,020 | 17.56 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.93 | Put | | | 4,493.70000 | 4.49370 | 4,602,190 | 17.56 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.91 | Call | | | 6,493.56000 | 6.49356 | 6,320,000 | 17.54 | 0.00 | 0 | |
| R2044 | On | 05/05/2022 | Bond Future | 11.91 | Put | | | 4,544.77000 | 4.54477 | 4,654,240 | 17.54 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 60,71 |
| R2048 | On | 05/08/2021 | Bond Future | | | 10.97058 | 84.83410 | 10.94664 | 85.00543 | | 19.25 | 0.00 | 0 | 172,31 |
| R2048 | On | 04/11/2021 | Bond Future | | | 11.15077 | 81.37357 | 11.12582 | 81.54714 | | 19.41 | 0.00 | 0 | |
| R2048 | On | 03/02/2022 | Bond Future | | | 11.34014 | 82.32907 | 11.31411 | 82.50483 | | 17.72 | 0.00 | 0 | |
| R2048 | On | 05/05/2022 | Bond Future | | | 11.52785 | 78.89830 | 11.50073 | 79.07624 | | 17.48 | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 172,31 |
| R2048 On 05/08/2021 Bond Future | 12.51 | Call | | | 10,420.97000 | 10.42097 | 10,258,130 | 21.27 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 12.51 | Put | | | 444.34000 | 0.44434 | 452,830 | 21.27 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 12.52 | Call | | | 10,470.74000 | 10.47074 | 10,307,760 | 21.27 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 11.20 | Put | | | 2,423.05000 | 2.42305 | 2,472,630 | 19.99 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 11.20 | Call | | | 4,204.53000 | 4.20453 | 4,082,780 | 19.99 | | 0.00 | 0 | 1,00 |
| R2048 On 05/08/2021 Bond Future | 10.50 | Put | | | 5,084.40000 | 5.08440 | 5,178,930 | 18.90 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.90 | Put | | | 3,360.40000 | 3.36040 | 3,427,710 | 19.46 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.90 | Call | | | 3,024.76000 | 3.02476 | 2,920,740 | 19.46 | | 0.00 | 0 | 1,30 |
| R2048 On 05/08/2021 Bond Future | 10.60 | Put | | | 4,601.22000 | 4.60122 | 4,688,710 | 19.04 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 12.50 | Put | | | 451.30000 | 0.45130 | 459,940 | 21.27 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.00 | Put | | | 8,014.52000 | 8.01452 | 8,144,260 | 17.92 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.00 | Call | | | 694.25000 | 0.69425 | 652,660 | 17.92 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 12.52 | Put | | | 437.47000 | 0.43747 | 445,820 | 21.27 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 12.50 | Call | | | 10,371.20000 | 10.37120 | 10,208,510 | 21.27 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.60 | Call | | | 2,047.15000 | 2.04715 | 1,963,310 | 19.04 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.50 | Call | | | 1,767.27000 | 1.76727 | 1,690,470 | 18.90 | | 0.00 | 0 | 1,00 |
| R2048 On 05/08/2021 Bond Future | 10.30 | Put | | | 6,147.93000 | 6.14793 | 6,256,840 | 18.54 | | 0.00 | 0 | |
| R2048 On 05/08/2021 Bond Future | 10.30 | Call | | | 1,267.88000 | 1.26788 | 1,205,460 | 18.54 | | 0.00 | 0 | 1,30 |
| R2048 On 04/11/2021 Bond Future | 12.85 | Call | | | 11,610.29000 | 11.61029 | 11,455,500 | 21.11 | | 0.00 | 0 | |
| R2048 On 04/11/2021 Bond Future | 12.85 | Put | | | 1,021.40000 | 1.02140 | 1,040,180 | 21.11 | | 0.00 | 0 | |
| R2048 On 04/11/2021 Bond Future | 12.83 | Call | | | 11,522.92000 | 11.52292 | 11,368,470 | 21.11 | | 0.00 | 0 | |
| R2048 On 04/11/2021 Bond Future | 12.83 | Put | | | 1,042.17000 | 1.04217 | 1,061,290 | 21.11 | | 0.00 | 0 | |
| R2048 On 04/11/2021 Bond Future | 12.84 | Call | | | 11,566.60000 | 11.56660 | 11,411,980 | 21.11 | | 0.00 | 0 | |
| R2048 On 04/11/2021 Bond Future | 12.84 | Put | | | 1,031.74000 | 1.03174 | 1,050,690 | 21.11 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.48 | Put | | | 4,482.02000 | 4.48202 | 4,549,530 | 17.96 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.49 | Call | | | 5,626.76000 | 5.62676 | 5,518,140 | 17.97 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.49 | Put | | | 4,452.48000 | 4.45248 | 4,519,620 | 17.97 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.47 | Call | | | 5,554.36000 | 5.55436 | 5,446,470 | 17.95 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.47 | Put | | | 4,512.03000 | 4.51203 | 4,579,900 | 17.95 | | 0.00 | 0 | |
| R2048 On 03/02/2022 Bond Future | 11.48 | Call | | | 5,590.38000 | 5.59038 | 5,482,130 | 17.96 | | 0.00 | 0 | |
| R2048 On 05/05/2022 Bond Future | 11.80 | Call | | | 6,486.04000 | 6.48604 | 6,373,910 | 17.75 | | 0.00 | 0 | |
| R2048 On 05/05/2022 Bond Future | 11.80 | Put | | | 4,561.89000 | 4.56189 | 4,627,700 | 17.75 | | 0.00 | 0 | |
| R2048 On 05/05/2022 Bond Future | 11.81 | Call | | | 6,522.47000 | 6.52247 | 6,410,030 | 17.76 | | 0.00 | 0 | |
| R2048 On 05/05/2022 Bond Future | 11.81 | Put | | | 4,535.49000 | 4.53549 | 4,600,990 | 17.76 | | 0.00 | 0 | |
| R2048 On 05/05/2022 Bond Future | 11.79 | Call | | | 6,449.98000 | 6.44998 | 6,338,170 | 17.74 | | 0.00 | 0 | |
| R2048 On 05/05/2022 Bond Future | 11.79 | Put | | | 4,588.74000 | 4.58874 | 4,654,870 | 17.74 | | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | 0.00 | 0 | 4,60 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 176,91 |

| 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 | 05/08/2021 | | | 10.59201 | 70.31175 | 10.56819 | 70.44534 | | 19.31 | 0.00 | 0 | 28,45 |
| R209 | On | 04/11/2021 | | | 10.77362 | 67.96026 | 10.74888 | 68.09560 | | 19.29 | 0.00 | 0 | 4,31 |
| R209 | On | 03/02/2022 | | | 10.96088 | 68.75834 | 10.93519 | 68.89540 | | 18.04 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | | | 11.15364 | 66.43911 | 11.12695 | 66.57794 | | 17.42 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 0.00 | 0 | 32,86 |
| R209 | On | 05/08/2021 | 11.80 | Call | | | 7,062.41000 | 7.06241 | 6,940,000 | 20.91 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | 11.80 | Put | | | 619.14000 | 0.61914 | 630,320 | 20.91 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | 11.81 | Call | | | 7,102.14000 | 7.10214 | 6,979,570 | 20.91 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | 11.81 | Put | | | 610.24000 | 0.61024 | 621,260 | 20.91 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | 11.79 | Call | | | 7,022.73000 | 7.02273 | 6,900,490 | 20.91 | 0.00 | 0 | |
| R209 | On | 05/08/2021 | 11.79 | Put | | | 628.15000 | 0.62815 | 639,500 | 20.91 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.18 | Put | | | 1,156.67000 | 1.15667 | 1,175,830 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.19 | Call | | | 8,421.34000 | 8.42134 | 8,305,000 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.19 | Put | | | 1,145.55000 | 1.14555 | 1,164,550 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.17 | Call | | | 8,350.65000 | 8.35065 | 8,234,640 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 10.50 | Call | | | 2,981.33000 | 2.98133 | 2,908,520 | 19.07 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 10.50 | Put | | | 4,364.73000 | 4.36473 | 4,427,260 | 19.07 | 0.00 | 0 | 12,50 |
| R209 | On | 04/11/2021 | 9.50 | Put | | | 8,458.00000 | 8.45800 | 8,555,180 | 18.40 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.17 | Put | | | 1,167.87000 | 1.16787 | 1,187,200 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 9.50 | Call | | | 1,092.19000 | 1.09219 | 1,054,030 | 18.40 | 0.00 | 0 | 6,00 |
| R209 | On | 04/11/2021 | 12.18 | Call | | | 8,385.98000 | 8.38598 | 8,269,800 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.00 | Call | | | 7,756.13000 | 7.75613 | 7,643,100 | 20.76 | 0.00 | 0 | |
| R209 | On | 04/11/2021 | 12.00 | Put | | | 1,372.47000 | 1.37247 | 1,394,780 | 20.76 | 0.00 | 0 | 9,00 |
| R209 | On | 03/02/2022 | 11.03 | Put | | | 4,036.45000 | 4.03645 | 4,090,500 | 18.31 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | 11.04 | Call | | | 4,569.13000 | 4.56913 | 4,485,850 | 18.32 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | 11.04 | Put | | | 4,012.46000 | 4.01246 | 4,066,240 | 18.32 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | 11.02 | Call | | | 4,511.53000 | 4.51153 | 4,428,790 | 18.30 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | 11.02 | Put | | | 4,060.57000 | 4.06057 | 4,114,890 | 18.30 | 0.00 | 0 | |
| R209 | On | 03/02/2022 | 11.03 | Call | | | 4,540.29000 | 4.54029 | 4,457,280 | 18.31 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | 11.44 | Call | | | 5,486.87000 | 5.48687 | 5,398,940 | 17.89 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | 11.44 | Put | | | 3,884.43000 | 3.88443 | 3,935,330 | 17.89 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | 11.45 | Call | | | 5,516.36000 | 5.51636 | 5,428,200 | 17.90 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | 11.45 | Put | | | 3,863.65000 | 3.86365 | 3,914,320 | 17.90 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | 11.43 | Call | | | 5,457.69000 | 5.45769 | 5,370,000 | 17.87 | 0.00 | 0 | |
| R209 | On | 05/05/2022 | 11.43 | Put | | | 3,905.57000 | 3.90557 | 3,956,710 | 17.87 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 27,50 |
| Total For R209 | | | | | | | | | | | 0.00 | 0 | 60,36 |
| R210 | On | 05/08/2021 | | | 206.82958 | 206.82958 | 206.53513 | 206.53513 | | | 0.00 | 0 | 1,46 |
| R210 | On | 04/11/2021 | | | 206.45834 | 206.45834 | 206.16119 | 206.16119 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| R210 | On | 03/02/2022 | Bond Future | | | 208.93010 | 208.93010 | 208.62988 | 208.62988 | | | 0.00 | 0 | |
| R210 | On | 05/05/2022 | Bond Future | | | 208.67502 | 208.67502 | 208.37144 | 208.37144 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,48 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,48 |
| R212 | On | 05/08/2021 | Bond Future | | | 172.00769 | 172.00769 | 171.97525 | 171.97525 | | | 0.00 | 0 | 1,60 |
| R212 | On | 04/11/2021 | Bond Future | | | 173.97923 | 173.97923 | 173.94702 | 173.94702 | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 1,60 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 1,60 |
| R213 | On | 05/08/2021 | Bond Future | | | 9.69381 | 86.57068 | 9.63882 | 86.87162 | | 13.98 | 0.00 | 0 | 9,00 |
| R213 | On | 04/11/2021 | Bond Future | | | 9.88996 | 84.01205 | 9.83262 | 84.31665 | | 13.87 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | | | 10.09796 | 84.99827 | 10.03807 | 85.30662 | | 12.94 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | | | 10.30756 | 82.48220 | 10.24504 | 82.79437 | | 12.45 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 9,00 |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Call | | | 6,789.70000 | 6.78970 | 6,524,350 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.85 | Put | | | 475.06000 | 0.47506 | 510,650 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Call | | | 6,831.37000 | 6.83137 | 6,565,520 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.86 | Put | | | 467.23000 | 0.46723 | 502,320 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Put | | | 1,294.93000 | 1.29493 | 1,379,310 | 14.61 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Put | | | 3,266.73000 | 3.26673 | 3,436,750 | 13.88 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Call | | | 6,748.08000 | 6.74808 | 6,483,250 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 9.34 | Call | | | 1,606.59000 | 1.60659 | 1,475,670 | 13.88 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.84 | Put | | | 482.98000 | 0.48298 | 519,090 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Call | | | 6,499.86000 | 6.49986 | 6,238,200 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.78 | Put | | | 532.88000 | 0.53288 | 572,160 | 15.11 | 0.00 | 0 | |
| R213 | On | 05/08/2021 | Bond Future | 10.14 | Call | | | 3,986.47000 | 3.98647 | 3,769,910 | 14.61 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Put | | | 1,065.03000 | 1.06503 | 1,122,050 | 14.92 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Call | | | 7,446.97000 | 7.44697 | 7,200,360 | 14.92 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.09 | Put | | | 1,087.92000 | 1.08792 | 1,145,910 | 14.92 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Call | | | 7,483.46000 | 7.48346 | 7,236,360 | 14.92 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.10 | Put | | | 1,076.43000 | 1.07643 | 1,133,930 | 14.92 | 0.00 | 0 | |
| R213 | On | 04/11/2021 | Bond Future | 11.11 | Call | | | 7,520.01000 | 7.52001 | 7,272,430 | 14.92 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Put | | | 2,592.65000 | 2.59265 | 2,699,340 | 13.44 | 0.00 | 0 | 40 |
| R213 | On | 03/02/2022 | Bond Future | 10.00 | Call | | | 3,671.34000 | 3.67134 | 3,507,890 | 12.94 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.00 | Put | | | 3,868.13000 | 3.86813 | 4,013,030 | 12.94 | 0.00 | 0 | 40 |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Put | | | 6,298.46000 | 6.29846 | 6,498,090 | 12.45 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Put | | | 3,269.24000 | 3.26924 | 3,397,490 | 13.10 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Call | | | 3,070.22000 | 3.07022 | 2,923,410 | 12.79 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.76 | Put | | | 4,521.69000 | 4.52169 | 4,683,230 | 12.79 | 0.00 | 0 | 10 |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Put | | | 8,011.32000 | 8.01132 | 8,238,310 | 12.32 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Call | | 1,807.99000 | 1.80799 | 1,704,120 | 12.41 | 0.00 | 0 | 2 |
| R213 | On | 03/02/2022 | Bond Future | 10.60 | Call | | 5,427.91000 | 5.42791 | 5,226,250 | 13.44 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Put | | 3,499.10000 | 3.49910 | 3,633,910 | 13.04 | 0.00 | 0 | 2 |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Call | | 2,658.67000 | 2.65867 | 2,524,560 | 12.68 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.58 | Put | | 5,067.33000 | 5.06733 | 5,241,570 | 12.68 | 0.00 | 0 | 2 |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Put | | 8,787.91000 | 8.78791 | 9,024,700 | 12.32 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.22 | Call | | 1,932.81000 | 1.93281 | 1,824,090 | 12.45 | 0.00 | 0 | 4 |
| R213 | On | 03/02/2022 | Bond Future | 10.25 | Call | | 4,353.70000 | 4.35370 | 4,173,600 | 13.10 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Put | | 3,945.57000 | 3.94557 | 4,092,520 | 12.92 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Call | | 3,619.11000 | 3.61911 | 3,457,020 | 12.93 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.98 | Put | | 3,919.53000 | 3.91953 | 4,065,790 | 12.93 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Call | | 3,567.26000 | 3.56726 | 3,406,540 | 12.91 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.80 | Call | | 1,288.58000 | 1.28858 | 1,207,220 | 12.32 | 0.00 | 0 | 1 |
| R213 | On | 03/02/2022 | Bond Future | 10.15 | Call | | 4,074.17000 | 4.07417 | 3,900,630 | 13.04 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Call | | 4,129.44000 | 4.12944 | 3,954,590 | 13.05 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.17 | Put | | 3,452.16000 | 3.45216 | 3,585,660 | 13.05 | 0.00 | 0 | 2 |
| R213 | On | 03/02/2022 | Bond Future | 9.15 | Put | | 6,560.89000 | 6.56089 | 6,765,370 | 12.41 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 9.96 | Put | | 3,971.47000 | 3.97147 | 4,119,100 | 12.91 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 8.63 | Call | | 1,087.82000 | 1.08782 | 1,016,260 | 12.32 | 0.00 | 0 | 2 |
| R213 | On | 03/02/2022 | Bond Future | 9.97 | Call | | 3,593.28000 | 3.59328 | 3,431,880 | 12.92 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Call | | 5,655.71000 | 5.65571 | 5,450,060 | 13.52 | 0.00 | 0 | |
| R213 | On | 03/02/2022 | Bond Future | 10.67 | Put | | 2,476.19000 | 2.47619 | 2,578,890 | 13.52 | 0.00 | 0 | 2 |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Put | | 3,216.35000 | 3.21635 | 3,337,570 | 12.74 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Call | | 5,192.35000 | 5.19235 | 5,000,840 | 12.75 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.65 | Put | | 3,197.42000 | 3.19742 | 3,318,080 | 12.75 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Call | | 5,133.29000 | 5.13329 | 4,942,900 | 12.73 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.63 | Put | | 3,235.39000 | 3.23539 | 3,357,170 | 12.73 | 0.00 | 0 | |
| R213 | On | 05/05/2022 | Bond Future | 10.64 | Call | | 5,162.79000 | 5.16279 | 4,971,840 | 12.74 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 2,85 |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 11,91 |
| R214 | On | 05/08/2021 | Bond Future | | | 10.94978 | 67.30384 | 10.91036 | 67.52855 | 21.06 | 0.00 | 0 | 17,8 |
| R214 | On | 04/11/2021 | Bond Future | | | 11.12908 | 64.78120 | 11.08815 | 65.00865 | 21.10 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | | | 11.31706 | 65.54180 | 11.27450 | 65.77209 | 19.67 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | | | 11.50331 | 63.04561 | 11.45911 | 63.27872 | 19.08 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 0.00 | 0 | 17,8 |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Call | | 6,694.12000 | 6.69412 | 6,500,690 | 22.84 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.02 | Put | | 815.06000 | 0.81506 | 846,340 | 22.84 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Call | | 6,732.40000 | 6.73240 | 6,538,590 | 22.84 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.03 | Put | | 804.32000 | 0.80432 | 835,220 | 22.84 | 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 |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Call | | 6,655.91000 | 6.65591 | 6,462,840 | 22.84 | 0.00 | 0 | |
| R214 | On | 05/08/2021 | Bond Future | 12.01 | Put | | 825.93000 | 0.82593 | 857,570 | 22.84 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Call | | 8,309.34000 | 8.30934 | 8,122,380 | 22.72 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.46 | Put | | 1,338.32000 | 1.33832 | 1,378,810 | 22.72 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Call | | 8,343.54000 | 8.34354 | 8,156,270 | 22.72 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.47 | Put | | 1,326.29000 | 1.32629 | 1,366,470 | 22.72 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Call | | 8,377.76000 | 8.37776 | 8,190,200 | 22.72 | 0.00 | 0 | |
| R214 | On | 04/11/2021 | Bond Future | 12.48 | Put | | 1,314.35000 | 1.31435 | 1,354,240 | 22.72 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Put | | 4,065.53000 | 4.06553 | 4,159,600 | 19.83 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Call | | 4,737.31000 | 4.73731 | 4,601,980 | 19.81 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.39 | Put | | 4,115.45000 | 4.11545 | 4,210,410 | 19.81 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Call | | 4,765.66000 | 4.76566 | 4,629,890 | 19.82 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.40 | Put | | 4,090.42000 | 4.09042 | 4,184,940 | 19.82 | 0.00 | 0 | |
| R214 | On | 03/02/2022 | Bond Future | 11.41 | Call | | 4,794.08000 | 4.79408 | 4,657,860 | 19.83 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Call | | 5,560.32000 | 5.56032 | 5,417,590 | 19.33 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.75 | Put | | 4,051.30000 | 4.05130 | 4,141,680 | 19.33 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Call | | 5,503.20000 | 5.50320 | 5,361,250 | 19.31 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.73 | Put | | 4,096.05000 | 4.09605 | 4,187,210 | 19.31 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Call | | 5,531.62000 | 5.53162 | 5,389,280 | 19.32 | 0.00 | 0 | |
| R214 | On | 05/05/2022 | Bond Future | 11.74 | Put | | 4,073.50000 | 4.07350 | 4,164,270 | 19.32 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 0.00 | 0 | 17,88 |
| Total for Bond | | | | | | | | | | | 465,620,022.38 | 4,773 | 1,121,48 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total E170 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For E170 | | | | | | | | | | | 0.00 | 0 | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A 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 ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total R209/R186 Future | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | 0.00 | 0 | |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R212 Future | | | | | | | | | 0.00 | 0 | |
| Total For R212 | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | 0.00 | 0 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | | | 772.53700 | 772.53700 | 774.23300 | 774.23300 | | | 0.00 | 0 | 98 |
| GOVI On 04/11/2021 GOVI | | | 781.29300 | 781.29300 | 783.01100 | 783.01100 | | | 0.00 | 0 | |
| GOVI On 03/02/2022 GOVI | | | 790.45800 | 790.45800 | 792.19700 | 792.19700 | | | 0.00 | 0 | |
| GOVI On 05/05/2022 GOVI | | | 799.89800 | 799.89800 | 801.66000 | 801.66000 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 98 |
| GOVI On 05/08/2021 GOVI | 719.14 | Call | | | 550,930.00000 | 55.09300 | 533,970,000 | | 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 | | | 550,830.00000 | 55.08300 | 533,870,000 | | 0.00 | 0 | |
| GOVI On 05/08/2021 GOVI | 719.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Call | | | 551,030.00000 | 55.10300 | 534,070,000 | | 0.00 | 0 | |
| GOVI | On | 05/08/2021 | GOVI | 719.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.40 | Call | | | 546,110.00000 | 54.61100 | 528,930,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.41 | Call | | | 546,010.00000 | 54.60100 | 528,830,000 | | 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 | | | 545,910.00000 | 54.59100 | 528,730,000 | | 0.00 | 0 | |
| GOVI | On | 04/11/2021 | GOVI | 728.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.76 | Put | | | 5,630.00000 | 0.56300 | 23,020,000 | | 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 | | | 5,430.00000 | 0.54300 | 22,820,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.75 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.75 | Put | | | 5,530.00000 | 0.55300 | 22,920,000 | | 0.00 | 0 | |
| GOVI | On | 03/02/2022 | GOVI | 792.76 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.25 | Call | | | 134,100.00000 | 13.41000 | 116,480,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.25 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.23 | Call | | | 134,300.00000 | 13.43000 | 116,680,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.24 | Call | | | 134,200.00000 | 13.42000 | 116,580,000 | | 0.00 | 0 | |
| GOVI | On | 05/05/2022 | GOVI | 788.24 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 98 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 98 |
| AL37 | On | 05/08/2021 | Index Future | | | 790.20200 | 790.20200 | 791.44400 | 791.44400 | | | 0.00 | 0 | |
| AL37 | On | 04/11/2021 | Index Future | | | 799.15800 | 799.15800 | 800.41600 | 800.41600 | | | 0.00 | 0 | |
| AL37 | On | 03/02/2022 | Index Future | | | 808.53200 | 808.53200 | 809.80700 | 809.80700 | | | 0.00 | 0 | |
| AL37 | On | 05/05/2022 | Index Future | | | 818.18900 | 818.18900 | 819.48000 | 819.48000 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 05/08/2021 | Index Future | | | 887.62200 | 887.62200 | 890.46100 | 890.46100 | | | 0.00 | 0 | |
| AL7T | On | 04/11/2021 | Index Future | | | 897.68100 | 897.68100 | 900.55600 | 900.55600 | | | 0.00 | 0 | |
| AL7T | On | 03/02/2022 | Index Future | | | 908.21100 | 908.21100 | 911.12100 | 911.12100 | | | 0.00 | 0 | |
| AL7T | On | 05/05/2022 | Index Future | | | 919.05800 | 919.05800 | 922.00400 | 922.00400 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 05/08/2021 | Index Future | | | 782.02500 | 782.02500 | 783.73200 | 783.73200 | | | 0.00 | 0 | 13 |
| ALBI | On | 04/11/2021 | Index Future | | | 790.88800 | 790.88800 | 792.61700 | 792.61700 | | | 0.00 | 0 | |
| ALBI | On | 03/02/2022 | Index Future | | | 800.16500 | 800.16500 | 801.91600 | 801.91600 | | | 0.00 | 0 | |
| ALBI | On | 05/05/2022 | Index Future | | | 809.72200 | 809.72200 | 811.49500 | 811.49500 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|-----------------|
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 13 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 13 |
| IGOV On 05/08/2021 Index Future | | | 286.90000 | 286.90000 | 286.71700 | 286.71700 | | | | 5,738,000.00 | 2 | 51 |
| IGOV On 04/11/2021 Index Future | | | 290.22100 | 290.22100 | 290.03800 | 290.03800 | | | | 0.00 | 0 | |
| IGOV On 03/02/2022 Index Future | | | 293.69500 | 293.69500 | 293.51000 | 293.51000 | | | | 0.00 | 0 | |
| IGOV On 05/05/2022 Index Future | | | 297.27100 | 297.27100 | 297.08400 | 297.08400 | | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | 5,738,000.00 | 2 | 55 |
| Total For IGOV | | | | | | | | | | 5,738,000.00 | 2 | 55 |
| Total for Index | | | | | | | | | | 5,738,000.00 | 2 | 72 |
| JIBAR f On 19/05/2021 Jibar Future | | | 3.68500 | 96.31500 | 3.68500 | 96.31500 | | | | 0.00 | 0 | |
| JIBAR f On 15/06/2021 Jibar Future | | | 3.71500 | 96.28500 | 3.71500 | 96.28500 | | | | 0.00 | 0 | |
| JIBAR f On 21/07/2021 Jibar Future | | | 3.74000 | 96.26000 | 3.74000 | 96.26000 | | | | 0.00 | 0 | |
| JIBAR f On 18/08/2021 Jibar Future | | | 3.77000 | 96.23000 | 3.76000 | 96.24000 | | | | 0.00 | 0 | |
| JIBAR f On 15/09/2021 Jibar Future | | | 3.79500 | 96.20500 | 3.78500 | 96.21500 | | | | 0.00 | 0 | 30,00 |
| JIBAR f On 20/10/2021 Jibar Future | | | 3.86000 | 96.14000 | 3.85000 | 96.15000 | | | | 0.00 | 0 | |
| JIBAR f On 15/12/2021 Jibar Future | | | 4.01000 | 95.99000 | 3.99000 | 96.01000 | | | | 0.00 | 0 | |
| JIBAR f On 16/03/2022 Jibar Future | | | 4.27500 | 95.72500 | 4.22500 | 95.77500 | | | | 0.00 | 0 | |
| JIBAR f On 15/06/2022 Jibar Future | | | 4.64500 | 95.35500 | 4.60500 | 95.39500 | | | | 0.00 | 0 | 41 |
| JIBAR f On 21/09/2022 Jibar Future | | | 4.84000 | 95.16000 | 4.79000 | 95.21000 | | | | 0.00 | 0 | |
| JIBAR f On 21/12/2022 Jibar Future | | | 5.19000 | 94.81000 | 5.12500 | 94.87500 | | | | 0.00 | 0 | |
| JIBAR f On 15/03/2023 Jibar Future | | | 5.40500 | 94.59500 | 5.32500 | 94.67500 | | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 30,47 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 30,47 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 30,47 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 90.70000 | 90.70000 | 90.70000 | 90.70000 | | | | 0.00 | 0 | 5 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 5 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 5 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 5 |
| Total for Derivatives : | | | | | | | | | | 471,358,022.38 | 4,775 | 1,153,65 |
| ABCPI On 07/12/2023 Spot Bond | | | 3.42000 | 308.43647 | 3.42000 | 308.34038 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.90215 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF00 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.29757 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 103.66443 | 9.65000 | 103.63759 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 101.23946 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.95125 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 100.44686 | | | | 0.00 | 0 | |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.98609 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 102.29627 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.80942 | | | | 0.00 | 0 | |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 103.23990 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.95119 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN25 On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.43240 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.69526 | | | | 0.00 | 162,800,000 | 81,400,000 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 162,800,000 | 81,400,000 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 162,800,000 | 81,400,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN2 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.16050 | | | | 0.00 | 0 | |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.74383 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.88375 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.87114 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.46473 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.42416 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.43269 | | | | 0.00 | 0 | |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.61666 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 99.98872 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 100.96537 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 100.32613 | | | | 0.00 | 0 | |
| Total ABFN38 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 ABFN38 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 101.04270 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.33180 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.59641 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.86025 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.44285 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.45537 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.46436 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.77109 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2023 Spot Bond | | | | | 0.00000 | 99.92067 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.91633 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.77709 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2026 Spot Bond | | | | | 0.00000 | 100.66331 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.74998 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.70642 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 101.50507 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.99163 | | | | 0.00 | 0 | 90,000,00 |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 99.98810 | | | | 0.00 | 0 | |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 101.29817 | | | | 0.00 | 0 | |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 3.43000 | 3.43000 | 3.43000 | 148.06534 | | | | 0.00 | 0 | 1,082,160,00 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 1,082,160,00 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 1,082,160,00 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 91.10675 | 100.00000 | 90.90963 | | | | 0.00 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 6.86000 | 6.86000 | 6.86000 | 140.78722 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 20.44219 | 100.00000 | 20.39272 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.46000 | 2.46000 | 2.46000 | 150.57570 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|----------------------|
| ABN62 On 31/03/2028 Spot Bond | | | 3.76000 | 3.76000 | 3.76000 | 195.16016 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.57000 | 4.57000 | 4.57000 | 220.83673 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 6.33500 | 6.33500 | 6.33500 | 103.98489 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 7.34500 | 7.34500 | 7.34500 | 118.49230 | | 24,120,980,000,000.00 | | 3,284,000,000 | 3,284,000,000 | 3,284,000,000 |
| Total ABN79 SPOT | | | | | | | | 24,120,980,000,000.00 | | 3,284,000,000 | 3,284,000,000 | 3,284,000,000 |
| Total For ABN79 | | | | | | | | 24,120,980,000,000.00 | | 3,284,000,000 | 3,284,000,000 | 3,284,000,000 |
| ABS13 On 14/05/2022 Spot Bond | | | 4.83500 | 104.72435 | 4.83500 | 104.71075 | | | | 0.00 | 0 | |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 4.86500 | 107.10429 | 4.86500 | 107.09030 | | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 6.91000 | 113.43042 | 6.91000 | 113.40948 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.12000 | 112.68081 | 8.12000 | 112.65643 | | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 5.30500 | 111.32464 | 5.30500 | 111.30881 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 7.61500 | 106.70840 | 7.61500 | 106.68673 | | | | 0.00 | 0 | |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 11.44737 | 100.00000 | 11.42217 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 1.80000 | 320.35112 | 1.80000 | 320.26537 | | | | 0.00 | 0 | |
| Total ABSI2 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 ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABSI4 On 31/01/2022 Spot Bond | | | 0.83000 | 172.28130 | 0.83000 | 172.23974 | | | | 0.00 | 0 | |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 10.22000 | 10.22000 | 10.22000 | 105.67754 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.96822 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.93828 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.90109 | | | | 0.00 | 0 | |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.90560 | | | | 0.00 | 0 | |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.48389 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.93555 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.93555 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.96104 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.96104 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL205 On 30/01/2023 Spot Bond | | | | | 0.00000 | 156.12637 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 159.17328 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.88762 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.88161 | | | | 0.00 | 0 | |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.85912 | | | | 0.00 | 0 | |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.18916 | | | | 0.00 | 0 | |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.19299 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.17837 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.20240 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.34197 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.38000 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.06522 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 103.97349 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 104.22158 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 102.09179 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 104.30338 | | | | 0.00 | 400,000,000 | 700,000,000 |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 700,000,000 |
| Total For AGT04 | | | | | | | | | | 0.00 | 400,000,000 | 700,000,000 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.41829 | | | | 0.00 | 0 | |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.41829 | | | | 0.00 | 0 | |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.48664 | | | | 0.00 | 0 | |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.40692 | | | | 0.00 | 0 | |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.40312 | | | | 0.00 | 0 | |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.44493 | | | | 0.00 | 0 | |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.48670 | | | | 0.00 | 0 | |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.62315 | | | | 0.00 | 0 | |
| Total AHF3C4 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 AHF3C4 | | | | | | | | | | 0.00 | 0 | |
| AHF3C On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.66476 | | | | 0.00 | 0 | |
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.05617 | | | | 0.00 | 0 | |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94482 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 6.02500 | 110.32798 | 6.02500 | 110.30989 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94157 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.93723 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.31168 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.19114 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.38641 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94150 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.93715 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.90678 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.94586 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.94586 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.93934 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.94097 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.93499 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.93706 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.89816 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.90356 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 6.75500 | 109.42827 | 6.75500 | 109.40841 | | | | 0.00 | 0 | |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 7.25500 | 109.68027 | 7.25500 | 109.65868 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 11.46500 | 96.57926 | 11.46500 | 96.54952 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIRL01 On 30/04/2028 Spot Bond | | | 6.03000 | 171.67283 | 6.03000 | 171.60746 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.48357 | | | | 0.00 | 0 | |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.27785 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.06538 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.28366 | | | | 0.00 | 0 | |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF08 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.54734 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 101.18156 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF12 On 24/02/2022 Spot Bond | | | | | 0.00000 | 99.87837 | | | | 0.00 | 0 | |
| Total APF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF12 | | | | | | | | | | 0.00 | 0 | |
| APF13 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.87080 | | | | 0.00 | 0 | |
| Total APF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF13 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 101.09564 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 99.88025 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 4.92000 | 236.22474 | 4.92000 | 236.14158 | | | | 0.00 | 0 | |
| Total ASN022 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 ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 4.93500 | 213.22381 | 4.93500 | 213.14869 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN13 On 31/01/2022 Spot Bond | | | 1.81000 | 171.11504 | 1.81000 | 171.06916 | | | | 0.00 | 0 | |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 20/06/2021 Spot Bond | | | | | 0.00000 | 99.38889 | | | | 0.00 | 0 | |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | |
| ASN14 On 31/01/2022 Spot Bond | | | 1.85500 | 171.06181 | 1.85500 | 171.01573 | | | | 0.00 | 0 | |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/05/2021 Spot Bond | | | | | 0.00000 | 56.42251 | | | | 0.00 | 0 | |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.24458 | | | | 0.00 | 0 | |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/03/2028 Spot Bond | | | 4.65000 | 184.82706 | 4.65000 | 184.76346 | | | | 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 | 100.11335 | | | | 0.00 | 0 | |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | |
| ASN16 On 19/08/2021 Spot Bond | | | | | 0.00000 | 99.97081 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 101.00298 | | | | 0.00 | 0 | |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.03898 | | | | 0.00 | 0 | |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.79096 | | | | 0.00 | 0 | |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 31/01/2038 Spot Bond | | | 5.06000 | 105.35688 | 5.06000 | 105.31932 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.81119 | | | | 0.00 | 0 | |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.82349 | | | | 0.00 | 0 | |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN20 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.90181 | | | | 0.00 | 0 | |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2021 Spot Bond | | | | | 0.00000 | 99.87003 | | | | 0.00 | 0 | |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.85175 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.19733 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 101.09199 | | | | 0.00 | 0 | |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.03599 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.81301 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 99.95515 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94178 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.02875 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.84298 | | | | 0.00 | 0 | |
| Total ASN291 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 ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.87863 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.12576 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31: On 31/03/2029 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 103.84350 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31: On 28/02/2033 Spot Bond | | | 5.03500 | 5.03500 | 5.03500 | 94.11304 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.83183 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.95051 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.11133 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.83812 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 31/01/2038 Spot Bond | | | 5.17000 | 103.87942 | 5.17000 | 103.84207 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.89358 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.81114 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.86466 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.85611 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.85611 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36 On 30/08/2024 Spot Bond | | | | | 0.00000 | 101.19719 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.02839 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.83959 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.87106 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 29/10/2021 Spot Bond | | | | | 0.00000 | 100.28369 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2022 Spot Bond | | | | | 0.00000 | 100.97115 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 15/03/2022 Spot Bond | | | | | 0.00000 | 100.97115 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.01496 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.84708 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ASN39: On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.96014 | | | | 0.00 | 3,800,000,000 | 1,900,000,000 |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 3,800,000,000 | 1,900,000,000 |
| Total For ASN395 | | | | | | | | | | 0.00 | 3,800,000,000 | 1,900,000,000 |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.92786 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.84109 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.99090 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.08677 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 29/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 20/12/2024 Spot Bond | | | | | 0.00000 | 104.96732 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.81827 | | | | 0.00 | 9,160,600,000 | 4,580,300,000 |
| Total ASN444 SPOT | | | | | | | | | | 0.00 | 9,160,600,000 | 4,580,300,000 |
| Total For ASN444 | | | | | | | | | | 0.00 | 9,160,600,000 | 4,580,300,000 |
| ASN44: On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.81827 | | | | 0.00 | 9,160,600,000 | 4,580,300,000 |
| Total ASN445 SPOT | | | | | | | | | | 0.00 | 9,160,600,000 | 4,580,300,000 |
| Total For ASN445 | | | | | | | | | | 0.00 | 9,160,600,000 | 4,580,300,000 |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.78873 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.81410 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.06583 | | | | 0.00 | 0 | |
| Total ASN453 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 ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.88228 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.91086 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.44171 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.44591 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 28/02/2023 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 102.07745 | | | | 0.00 | 0 | |
| Total ASN462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN462 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/03/2024 Spot Bond | | | 10.38000 | 10.38000 | 10.38000 | 101.30799 | | | | 0.00 | 0 | |
| Total ASN463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN463 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/01/2022 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 102.72482 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 102.27609 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.24828 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.29089 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/03/2024 Spot Bond | | | 9.96500 | 9.96500 | 9.96500 | 101.24975 | | | | 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 | 101.98774 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN474 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN474 | | | | | | | | | | 0.00 | 0 | |
| ASN474 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.08388 | | | | 0.00 | 0 | |
| Total ASN476 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN476 | | | | | | | | | | 0.00 | 0 | |
| ASN476 On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.86789 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN479 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.03589 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 25/05/2021 Spot Bond | | | | | 0.00000 | 99.90305 | | | | 0.00 | 0 | |
| Total ASN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN484 | | | | | | | | | | 0.00 | 0 | |
| ASN484 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.41000 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN485 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 102.21954 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN486 On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.86489 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN489 On 02/09/2021 Spot Bond | | | | | 0.00000 | 100.97659 | | | | 0.00 | 0 | |
| Total ASN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN490 | | | | | | | | | | 0.00 | 0 | |
| ASN490 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.95954 | | | | 0.00 | 0 | |
| Total ASN492 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN492 | | | | | | | | | | 0.00 | 0 | |
| ASN492 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.62130 | | | | 0.00 | 0 | |
| Total ASN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN493 | | | | | | | | | | 0.00 | 0 | |
| ASN493 On 08/09/2021 Spot Bond | | | | | 0.00000 | 100.86092 | | | | 0.00 | 0 | |
| Total ASN494 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN494 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.85054 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.85054 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.84245 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.00000 | 103.64423 | 9.00000 | 107.60400 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 8.18000 | 103.31343 | 8.18000 | 107.71767 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 103.38607 | 8.36000 | 103.62466 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 8.36000 | 103.38607 | 8.36000 | 103.29441 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2022 Spot Bond | | | 9.10000 | 102.66528 | 9.10000 | 102.64005 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 11.05000 | 103.23020 | 11.05000 | 103.19953 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/07/2024 Spot Bond | | | 11.00000 | 103.21574 | 11.00000 | 103.18521 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN531 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 103.07108 | 10.50000 | 103.04195 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 103.07108 | 10.50000 | 103.04195 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.71351 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.26382 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.46568 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/07/2023 Spot Bond | | | 10.60000 | 103.10003 | 10.60000 | 103.07061 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.47000 | 100.31322 | 10.47000 | 103.03334 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.55000 | 103.06135 | 10.55000 | 103.03176 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.20374 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 17/05/2021 Spot Bond | | | | | 0.00000 | 103.36690 | | | | 0.00 | 0 | |
| Total ASN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN565 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 19/05/2021 Spot Bond | | | | | 0.00000 | 105.21068 | | | | 0.00 | 0 | |
| Total ASN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN566 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/05/2021 Spot Bond | | | | | 0.00000 | 106.11534 | | | | 0.00 | 0 | |
| Total ASN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN567 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.35107 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN568 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.30851 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN569 On 24/05/2021 Spot Bond | | | | | 0.00000 | 105.81644 | | | | 0.00 | 0 | |
| Total ASN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN570 | | | | | | | | | | 0.00 | 0 | |
| ASN570 On 24/05/2021 Spot Bond | | | | | 0.00000 | 101.13734 | | | | 0.00 | 0 | |
| Total ASN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN571 | | | | | | | | | | 0.00 | 0 | |
| ASN571 On 24/05/2021 Spot Bond | | | | | 0.00000 | 105.20685 | | | | 0.00 | 0 | |
| Total ASN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN572 | | | | | | | | | | 0.00 | 0 | |
| ASN572 On 24/05/2021 Spot Bond | | | | | 0.00000 | 104.94795 | | | | 0.00 | 0 | |
| Total ASN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN573 | | | | | | | | | | 0.00 | 0 | |
| ASN573 On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.97967 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN575 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.81116 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN579 On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.96248 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN580 On 08/06/2021 Spot Bond | | | | | 0.00000 | 101.27319 | | | | 0.00 | 0 | |
| Total ASN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN582 | | | | | | | | | | 0.00 | 0 | |
| ASN582 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04959 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN583 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.97659 | | | | 0.00 | 0 | |
| Total ASN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN584 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN58 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.05686 | | | | 0.00 | 0 | |
| Total ASN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN585 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.21228 | | | | 0.00 | 0 | |
| Total ASN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN586 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.38973 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN592 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.22123 | | | | 0.00 | 0 | |
| Total ASN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN593 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.60199 | | | | 0.00 | 0 | |
| Total ASN594 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN594 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 31/01/2022 Spot Bond | | | 9.22000 | 101.64519 | 9.22000 | 102.67454 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 11/04/2023 Spot Bond | | | | | 0.00000 | 100.55379 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.50152 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 16/07/2021 Spot Bond | | | | | 0.00000 | 101.13028 | | | | 0.00 | 0 | |
| Total ASN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN598 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 22/07/2021 Spot Bond | | | | | 0.00000 | 100.31483 | | | | 0.00 | 0 | |
| Total ASN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN599 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.34982 | | | | 0.00 | 0 | |
| Total ASN600 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 ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 23/04/2026 Spot Bond | | | | | 0.00000 | 100.37892 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 28/02/2031 Spot Bond | | | | | 0.00000 | 100.46955 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.27430 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN609 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.32115 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.25559 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.19822 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 91,000,000,000,000.00 | 910,000,000 | 25,000,000,00 | |
| Total ASN614 SPOT | | | | | | | | | 11,000,000,000,000.00 | 910,000,000 | 25,000,000,00 | |
| Total For ASN614 | | | | | | | | | 11,000,000,000,000.00 | 910,000,000 | 25,000,000,00 | |
| ASN61 On 10/08/2021 Spot Bond | | | | | 0.00000 | 100.09188 | | | | 0.00 | 0 | |
| Total ASN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN615 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.74196 | | | | 0.00 | 0 | |
| Total ASN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN616 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.13278 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.66855 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN618 | | | | | | | | | | 0.00 | 0 | |
| ASN618 On 11/05/2023 Spot Bond | | | | | 0.00000 | 100.12116 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN619 On 13/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 50,000,000.00 |
| Total ASN620 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| Total For ASN620 | | | | | | | | | | 0.00 | 0 | 50,000,000.00 |
| ASN620 On 13/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 40,000,000.00 |
| Total ASN621 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000.00 |
| Total For ASN621 | | | | | | | | | | 0.00 | 0 | 40,000,000.00 |
| BAW21 On 24/03/2022 Spot Bond | | | 5.02500 | 104.88943 | 5.02500 | 104.87528 | | | | 0.00 | 0 | |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.36314 | 9.30000 | 101.33810 | | | | 0.00 | 0 | |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 102.58244 | | | | 0.00 | 0 | 1,000,000.00 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.45642 | | | | 0.00 | 0 | |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 99.90125 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.20063 | | | | 0.00 | 0 | |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.66687 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 6.37000 | 100.09733 | 6.37000 | 100.08018 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.37812 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW35 On 18/02/2022 Spot Bond | | | | | 0.00000 | 100.17343 | | | | 0.00 | 0 | |
| Total BAW35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW35 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.21385 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAYA5 On 31/03/2022 Spot Bond | | | | | 0.00000 | 102.86496 | | | | 0.00 | 0 | |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.06197 | | | | 0.00 | 0 | |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | |
| BAYA6 On 31/03/2023 Spot Bond | | | 8.22500 | 8.22500 | 8.22500 | 106.49399 | | | | 0.00 | 0 | |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.05621 | | | | 0.00 | 0 | |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2026 Spot Bond | | | 10.83000 | 10.83000 | 10.83000 | 106.54197 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.97164 | | | | 0.00 | 0 | |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.95393 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.93483 | | | | 0.00 | 0 | |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.93496 | | | | 0.00 | 0 | |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | |
| BAYA76 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.94761 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.35067 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.09388 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.07396 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.12579 | | | | 0.00 | 0 | |
| Total BAYA81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA81 | | | | | | | | | | 0.00 | 0 | |
| BAYA81 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.09335 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.12517 | | | | 0.00 | 0 | |
| Total BAYA83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA83 | | | | | | | | | | 0.00 | 0 | |
| BAYA83 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.06123 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.12501 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.06202 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.12529 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.09346 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.25320 | | | | 0.00 | 0 | |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.28412 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.28412 | | | | 0.00 | 0 | |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.28412 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.31620 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 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 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.28479 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.60229 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.34852 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BD030 On 18/04/2028 Spot Bond | | | 7.77500 | 7.77500 | 7.77500 | 102.45308 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.19288 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.55225 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX32 On 01/04/2022 Spot Bond | | | | | 0.00000 | 100.66470 | | | | 0.00 | 0 | |
| Total BDX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX32 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 101.12865 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 7.02500 | 108.23369 | 7.02500 | 108.21338 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.49440 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.69845 | | | | 0.00 | 3,095,600,000 | 1,547,800,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 3,095,600,000 | 1,547,800,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 3,095,600,000 | 1,547,800,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 6.02500 | 104.25237 | 6.02500 | 104.23543 | | | | 0.00 | 0 | |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 101.60293 | | | | 0.00 | 0 | |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 103.08664 | | | | 0.00 | 0 | |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 99.84286 | | | | 0.00 | 0 | |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.14287 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.41502 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 105.02181 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 105.46518 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.38239 | | | | 0.00 | 0 | |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.06369 | | | | 0.00 | 0 | |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.25514 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 5.76500 | 108.86155 | 5.76500 | 108.84474 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.88194 | | | | 0.00 | 0 | |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.12908 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.21765 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.32913 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.30443 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.61961 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 99.80400 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 96.75900 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 65.92000 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 11/08/2021 Spot Bond | | | | | 0.00000 | 101.22121 | | | | 0.00 | 0 | |
| Total BNPP08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP08 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.34974 | | | | 0.00 | 0 | |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.32098 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.98948 | | | | 0.00 | 0 | |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 19/11/2024 Spot Bond | | | | | 0.00000 | 99.65973 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2 On 26/02/2023 Spot Bond | | | | | 0.00000 | 98.76035 | | | | 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 | 100.48378 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BPPF24 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.19897 | | | | 0.00 | 0 | |
| Total BPPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF24 | | | | | | | | | | 0.00 | 0 | |
| BPPF25 On 03/08/2022 Spot Bond | | | | | 0.00000 | 100.21412 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF26 On 12/10/2021 Spot Bond | | | | | 0.00000 | 100.47427 | | | | 0.00 | 0 | |
| Total BPPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF26 | | | | | | | | | | 0.00 | 0 | |
| BPPF27 On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.51041 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF28 On 03/11/2021 Spot Bond | | | | | 0.00000 | 100.19022 | | | | 0.00 | 0 | |
| Total BPPF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF28 | | | | | | | | | | 0.00 | 0 | |
| BPPF29 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.19893 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF30 On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.20651 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BWZJ21 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.11499 | | | | 0.00 | 0 | |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | |
| BWZJ23 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 4,500,000.00 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 4,500,000.00 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 4,500,000.00 |
| BWZJ24 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.77812 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95405 | | | | 0.00 | 0 | |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.05865 | | | | 0.00 | 0 | |
| Total CBL29 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 CBL29 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 7.27000 | 115.17127 | 7.27000 | 115.14867 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 7.52000 | 116.03534 | 7.52000 | 116.01181 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 8.15000 | 111.64176 | 8.15000 | 111.61753 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 9.57000 | 106.11948 | 9.57000 | 104.83962 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.31609 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.14621 | | | | 0.00 | 0 | |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | |
| CGR45 On 30/10/2021 Spot Bond | | | | | 0.00000 | 100.33883 | | | | 0.00 | 0 | |
| Total CGR45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR45 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.60655 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.72208 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.52755 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.55973 | | | | 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 | 103.76167 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | |
| CLN190 On 29/08/2021 Spot Bond | | | 3.14000 | 161.32575 | 3.14000 | 161.19639 | | | | 0.00 | 0 | |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | |
| CLN198 On 13/09/2021 Spot Bond | | | 1.78000 | 1.78000 | 1.78000 | 161.31116 | | | | 0.00 | 0 | |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 110.82189 | 4.77000 | 107.80900 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.83600 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.53658 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 6.79500 | 111.22332 | 6.79500 | 111.20313 | | | | 0.00 | 0 | |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 20/03/2024 Spot Bond | | | 8.70700 | 112.60021 | 8.70700 | 120.00800 | | | | 0.00 | 0 | 700,000,00 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.23278 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.35952 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 106.58478 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN37(On 20/03/2024 Spot Bond | | | 10.98000 | 100.63557 | 10.98000 | 100.60635 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 113.37200 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | 6.50000 | 118.28790 | 6.50000 | 115.39900 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN38(On 20/09/2024 Spot Bond | | | | | 0.00000 | 105.47300 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.87861 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04501 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN39(On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04460 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN44(On 24/05/2021 Spot Bond | | | 5.52000 | 99.90935 | 5.52000 | 99.89424 | | | | 0.00 | 0 | |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2022 Spot Bond | | | 1.78000 | 171.15054 | 1.78000 | 171.10479 | | | | 0.00 | 0 | |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2025 Spot Bond | | | 5.16000 | 137.05173 | 5.16000 | 137.00251 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 31/01/2025 Spot Bond | | | 5.60000 | 134.97859 | 5.60000 | 134.92852 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN45(On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.96600 | | | | 0.00 | 0 | |
| Total CLN456 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 CLN456 | | | | | | | | | | 0.00 | 0 | |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.45486 | | | | 0.00 | 0 | |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.53923 | | | | 0.00 | 0 | |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | |
| CLN464 On 13/03/2022 Spot Bond | | | 6.22500 | 104.79557 | 6.22500 | 104.77810 | | | | 0.00 | 0 | |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | |
| CLN465 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.40164 | | | | 0.00 | 0 | |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.95416 | | | | 0.00 | 0 | |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.18425 | | | | 0.00 | 0 | |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.96459 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 98.17400 | | | | 0.00 | 0 | |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 72.67038 | 100.00000 | 72.50777 | | | | 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 | 99.95381 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.96030 | | | | 0.00 | 0 | |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.59788 | | | | 0.00 | 0 | |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | |
| CLN484 On 02/12/2021 Spot Bond | | | 5.72000 | 106.49743 | 5.72000 | 106.48094 | | | | 0.00 | 0 | |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | |
| CLN485 On 23/06/2021 Spot Bond | | | 10.16000 | 105.72977 | 10.16000 | 106.86800 | | | | 0.00 | 0 | |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | |
| CLN487 On 28/07/2022 Spot Bond | | | 6.02500 | 106.31920 | 6.02500 | 106.30177 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.17768 | | | | 0.00 | 0 | |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.02700 | | | | 0.00 | 0 | |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | |
| CLN493 On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.29207 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 04/09/2024 Spot Bond | | | 6.42500 | 112.70762 | 6.42500 | 112.68825 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.38205 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.95543 | | | | 0.00 | 0 | |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN50 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.58651 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.61966 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.99279 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.03201 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.26809 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.10867 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 14/11/2022 Spot Bond | | | | | 0.00000 | 94.33719 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 15/09/2022 Spot Bond | | | 9.96000 | 101.70479 | 9.96000 | 101.67793 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 30/10/2022 Spot Bond | | | 10.01000 | 100.48152 | 10.01000 | 100.45472 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.87071 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 30/06/2022 Spot Bond | | | 9.60000 | 103.64555 | 9.60000 | 104.01108 | | | | 0.00 | 0 | |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.03239 | | | | 0.00 | 0 | |
| Total CLN520 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 CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.85647 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 09/09/2022 Spot Bond | | | 9.20000 | 101.72566 | 9.20000 | 101.70080 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.20349 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.79537 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.32495 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.68607 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN52: On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.61288 | | | | 0.00 | 0 | |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | |
| CLN53: On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.03239 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN53: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.95360 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53: On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.46767 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53: On 18/07/2025 Spot Bond | | | 9.00000 | 108.01297 | 9.00000 | 107.98670 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.21453 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.33103 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.53220 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 137.37700 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.21837 | | | | 0.00 | 0 | |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | |
| CLN542 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.52082 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 21/08/2026 Spot Bond | | | 8.47000 | 108.82788 | 8.47000 | 108.80294 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 29/03/2025 Spot Bond | | | 8.52000 | 106.36124 | 8.52000 | 106.33713 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 12/11/2025 Spot Bond | | | 8.61000 | 105.82848 | 8.61000 | 105.80424 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 18/04/2028 Spot Bond | | | | | 0.00000 | 304.06756 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN554 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.02647 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.89436 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.58904 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.58904 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 116.12300 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.09632 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 99.97615 | 10.19000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 12/11/2025 Spot Bond | | | 8.47000 | 106.35987 | 8.47000 | 106.33590 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.11129 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.94636 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.76796 | | | | 0.00 | 0 | |
| Total CLN566 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 CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.17998 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.09067 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | |
| CLN570 On 12/11/2025 Spot Bond | | | 8.70000 | 104.82907 | 8.70000 | 104.80482 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.03055 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | |
| CLN573 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.09115 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.99687 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.04336 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.44851 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.68894 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.10936 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN582 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.14467 | | | | 0.00 | 0 | |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.16377 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 100.40692 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 31/05/2022 Spot Bond | | | | | 0.00000 | 101.11304 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.56467 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.08373 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN588 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.90225 | | | | 0.00 | 0 | |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.94407 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.14182 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.91664 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN592 On 05/12/2026 Spot Bond | | | 3.58000 | 141.75636 | 3.58000 | 114.04007 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.28274 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.74335 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.28274 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 99.82696 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.64994 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.98716 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.94407 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.94407 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.13800 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 102.41681 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.17339 | | | | 0.00 | 0 | |
| Total CLN604 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 CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.02251 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.64695 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.46390 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 99.89845 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 100.44901 | 9.32000 | 100.42401 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.36127 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.05314 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.09034 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.90228 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.14459 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.74591 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 20/12/2029 Spot Bond | | | | | 0.00000 | 97.96300 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.53621 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.00598 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 30/11/2021 Spot Bond | | | | | 0.00000 | 101.11302 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.28244 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.28147 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/04/2022 Spot Bond | | | | | 0.00000 | 100.37610 | | | | 0.00 | 0 | |
| Total CLN622 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN622 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 94.54800 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 100.33672 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 6.03500 | 107.48480 | 6.03500 | 107.46715 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96604 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN627 On 31/07/2034 Spot Bond | | | | | 0.00000 | 89.69377 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 31/07/2034 Spot Bond | | | 12.03500 | 63.19668 | 12.03500 | 84.47852 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 20/11/2021 Spot Bond | | | | | 0.00000 | 99.96001 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | 9.17000 | 103.42460 | 9.17000 | 103.39899 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96620 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95302 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.76982 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 09/05/2022 Spot Bond | | | | | 0.00000 | 100.10759 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.40161 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.94471 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96637 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/02/2022 Spot Bond | | | | | 0.00000 | 100.11570 | | | | 0.00 | 0 | |
| Total CLN638 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 CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.02047 | | | | 0.00 | 0 | |
| Total CLN639 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN639 | | | | | | | | | | 0.00 | 0 | |
| CLN639 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96308 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.40923 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.94438 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.92605 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 29/01/2022 Spot Bond | | | | | 0.00000 | 100.28595 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.92769 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96637 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.17606 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96637 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.97338 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN651 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96637 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 102.08300 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.06584 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.74007 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.61183 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.48000 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 98.43900 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 112.66400 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 133.82700 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.58141 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.77815 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.95913 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.82928 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 102.85168 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.25473 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96253 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN672 On 09/03/2022 Spot Bond | | | | | 0.00000 | 101.05238 | | | | 0.00 | 0 | |
| Total CLN672 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN672 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.16595 | 141.87381 | 4.16595 | 115.25875 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 31/01/2025 Spot Bond | | | 4.16595 | 141.87381 | 4.16595 | 115.25950 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN675 On 18/06/2021 Spot Bond | | | | | 0.00000 | 101.19499 | | | | 0.00 | 0 | |
| Total CLN675 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN675 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96171 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.95951 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.01235 | | | | 0.00 | 0 | |
| Total CLN678 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 CLN678 | | | | | | | | | | 0.00 | 0 | |
| CLN678 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.87855 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.51030 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96099 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.00429 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.83963 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.86361 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.02831 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.99995 | | | | 0.00 | 0 | 4,000,000.00 |
| Total CLN686 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| Total For CLN686 | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| CLN686 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.02830 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.02804 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.90102 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 01/07/2021 Spot Bond | | | | | 0.00000 | 100.76088 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.90108 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.99949 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 07/07/2021 Spot Bond | | | | | 0.00000 | 100.74030 | | | | 0.00 | 0 | |
| Total CLN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN695 | | | | | | | | | | 0.00 | 0 | |
| CLN695 On 31/01/2024 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 93.18368 | | | | 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 | 85.74330 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 84.17666 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.68579 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.06465 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.08190 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 84.61750 | | | | 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 | 80.94071 | | | | 0.00 | 0 | |
| Total CLN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN703 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN704 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.52301 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 86.32666 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN706 On 28/02/2035 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 87.70063 | | | | 0.00 | 0 | |
| Total CLN706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN706 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.95842 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.00936 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.87987 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 82.73739 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 82.98622 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2022 Spot Bond | | | | | 0.00000 | 100.91802 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2022 Spot Bond | | | | | 0.00000 | 100.01626 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88586 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88586 | | | | 0.00 | 0 | |
| Total CLN715 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 CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88586 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 81.75364 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.72116 | | | | 0.00 | 0 | |
| Total CLN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN718 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.90880 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 80.72836 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 81.05785 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 101.03539 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 81.78410 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.81247 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.81247 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.81247 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.82745 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.82745 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.82745 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 84.34390 | | | | 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 | 85.40940 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 86.06535 | | | | 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 | 100.92708 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.03746 | | | | 0.00 | 0 | |
| Total CLN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN735 | | | | | | | | | | 0.00 | 0 | |
| CLN735 On 31/01/2022 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 94.95641 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.67515 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.70624 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN739 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.68500 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 31/01/2022 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 93.51270 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.96691 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.49062 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.27212 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.10021 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.20159 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN746 On 28/02/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 4,000,000.00 |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| CLN747 On 21/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 4,000,000.00 |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | 4,000,000.00 |
| CLN81 On 18/04/2028 Spot Bond | | | 7.77500 | 102.47444 | 7.77500 | 102.45308 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total CLNF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLNF16 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 7.42500 | 114.42379 | 7.42500 | 114.40087 | | | | 0.00 | 0 | 13,000,000.00 |
| Total COJ05 SPOT | | | | | | | | | | 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 For COJ05 | | | | | | | | | 0.00 | 0 | 13,000,000.00 |
| COJ08 On 22/06/2026 Spot Bond | | | 9.62000 | 111.86282 | 9.62000 | 111.83395 | | | 5,252,194,844,000.00 | 545,966,200 | 545,966,200 |
| Total COJ08 SPOT | | | | | | | | | 5,252,194,844,000.00 | 545,966,200 | 545,966,200 |
| Total For COJ08 | | | | | | | | | 5,252,194,844,000.00 | 545,966,200 | 545,966,200 |
| COJG0 On 09/06/2024 Spot Bond | | | 6.20500 | 115.39322 | 6.20500 | 115.37385 | | | 0.00 | 0 | 50,200,000.00 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 50,200,000.00 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 50,200,000.00 |
| COT01 On 03/04/2023 Spot Bond | | | 6.86000 | 105.00631 | 6.86000 | 104.98696 | | | 0.00 | 0 | 5,600,000.00 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 5,600,000.00 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 5,600,000.00 |
| COT02 On 03/04/2028 Spot Bond | | | 10.03000 | 102.06129 | 10.03000 | 102.03401 | | | 0.00 | 0 | 100,000,000.00 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000.00 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000.00 |
| COT03 On 05/06/2028 Spot Bond | | | 10.12000 | 100.98175 | 10.12000 | 100.95437 | | | 0.00 | 0 | 8,200,000,000.00 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 8,200,000,000.00 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 8,200,000,000.00 |
| CPV01 On 30/06/2029 Spot Bond | | | 9.22500 | 9.22500 | 9.22500 | 110.52009 | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.94162 | | | 0.00 | 0 | |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CS003 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.90102 | | | 0.00 | 0 | |
| Total DENG85 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG85 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.87285 | | | 0.00 | 0 | |
| Total DENG87 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG87 | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.64167 | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | 0.00 | 0 | |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 99.82419 | | | 0.00 | 0 | |
| Total DENG91 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DENG91 | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.31591 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.09151 | | | | 0.00 | 0 | |
| Total DNG100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG100 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.90859 | | | | 0.00 | 0 | |
| Total DNG101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG101 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.80725 | | | | 0.00 | 0 | |
| Total DNG102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG102 | | | | | | | | | | 0.00 | 0 | |
| DNG10 On 10/12/2021 Spot Bond | | | | | 0.00000 | 101.10786 | | | | 0.00 | 0 | |
| Total DNG103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DNG103 | | | | | | | | | | 0.00 | 0 | |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.07341 | | | | 0.00 | 0 | |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94574 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.88462 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For DSY02 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| DSY03 On 21/11/2024 Spot Bond | | | 8.87000 | 8.87000 | 8.87000 | 104.59551 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.42707 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.94102 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DV2021 On 18/06/2021 Spot Bond | | | 5.97500 | 103.98730 | 5.97500 | 103.97037 | | | | 0.00 | 0 | |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|------------------|
| DV23 On 27/02/2023 Spot Bond | | | 6.34000 | 108.25773 | 6.34000 | 108.23907 | | | 370,708,676,000.00 | 58,471,400 | 55,283,10 |
| Total DV23 SPOT | | | | | | | | | 370,708,676,000.00 | 58,471,400 | 55,283,10 |
| Total For DV23 | | | | | | | | | 370,708,676,000.00 | 58,471,400 | 55,283,10 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 33.22981 | 100.00000 | 33.15545 | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 33.22981 | 100.00000 | 33.15545 | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 5.89500 | 111.88379 | 5.89500 | 111.86584 | | | 0.00 | 0 | |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24 | | | | | | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.35371 | 9.69000 | 102.32696 | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.35371 | 9.69000 | 102.32696 | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.45500 | 95.60601 | 11.45500 | 95.57660 | | | 0.00 | 0 | |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.45206 | 10.10000 | 102.42418 | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.45206 | 10.10000 | 102.42418 | | | 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 | 101.14886 | | | 0.00 | 0 | |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.48625 | | | 0.00 | 0 | |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.53555 | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | 0.00 | 0 | |
| DVF22c On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.49775 | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 97.81129 | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 98.32042 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 96.60605 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.06367 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.98671 | | | | 0.00 | 0 | |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 98.67938 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.54758 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.23397 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 95.42023 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.24721 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.93669 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 99.93336 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| E175 On 01/08/2021 Spot Bond | | | 4.37500 | 105.79890 | 4.37500 | 105.78633 | | | | 0.00 | 0 | |
| Total E175 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 E175 | | | | | | | | | 0.00 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 5.43000 | 105.14049 | 5.43000 | 105.12519 | | | 0.00 | 0 | |
| Total ECN22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ECN22 | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 6.33500 | 110.95300 | 6.33500 | 110.93419 | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.18000 | 105.67540 | 5.18000 | 105.63763 | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.06000 | 93.51989 | 5.06000 | 93.48655 | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | 0.00 | 0 | |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 133.60043 | 2.25000 | 133.56299 | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 3.90000 | 142.29056 | 3.92000 | 142.06651 | | | 0.00 | 0 | 3,659,00 |
| Total EL28 SPOT | | | | | | | | | 0.00 | 0 | 3,659,00 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 3,659,00 |
| EL29 On 19/11/2029 Spot Bond | | | 3.93200 | 128.51043 | 3.93200 | 128.46855 | | | 0.00 | 0 | 3,409,50 |
| Total EL29 SPOT | | | | | | | | | 0.00 | 0 | 3,409,50 |
| Total For EL29 | | | | | | | | | 0.00 | 0 | 3,409,50 |
| EL30 On 29/07/2030 Spot Bond | | | 3.97500 | 125.87639 | 3.97500 | 125.83521 | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 4.82000 | 109.11845 | 4.82000 | 109.08035 | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.03000 | 95.57779 | 5.03000 | 95.54379 | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 133.60043 | 2.25000 | 133.56299 | | | 0.00 | 0 | |
| Total EL36/I2038 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 145.83003 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 143.50025 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 115.25860 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 113.42950 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 110.72155 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 109.79802 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN008 On 17/06/2021 Spot Bond | | | | | 0.00000 | 110.03553 | | | | 0.00 | 0 | |
| Total ELN008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN008 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 108.38119 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.67634 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN011 On 22/04/2022 Spot Bond | | | | | 0.00000 | 101.97473 | | | | 0.00 | 0 | |
| Total ELN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN011 | | | | | | | | | | 0.00 | 0 | |
| ELN012 On 23/12/2021 Spot Bond | | | | | 0.00000 | 99.18927 | | | | 0.00 | 0 | |
| Total ELN012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN012 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 97.54009 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|
| EMM03 On 04/05/2024 Spot Bond | | | 9.19000 | 102.56108 | 9.19000 | 102.53605 | | | 4,595,000,000,000.00 | 500,000,000 | 18,600,000,00 |
| Total EMM03 SPOT | | | | | | | | | 4,595,000,000,000.00 | 500,000,000 | 18,600,000,00 |
| Total For EMM03 | | | | | | | | | 4,595,000,000,000.00 | 500,000,000 | 18,600,000,00 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.05500 | 11.05500 | 11.05500 | 94.55678 | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.40500 | 11.40500 | 11.40500 | 98.55899 | | | 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 | | | 9.27000 | 107.37263 | 9.27000 | 105.82708 | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 9.27000 | 9.27000 | 9.27000 | 106.82761 | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.59000 | 11.59000 | 11.59000 | 81.09277 | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 10.55500 | 10.55500 | 10.55500 | 104.76188 | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 11.59000 | 11.59000 | 11.59000 | 99.29254 | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | 0.00 | 0 | |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.16322 | | | 0.00 | 9,855,600,000 | 4,927,800,00 |
| Total EPF014 SPOT | | | | | | | | | 0.00 | 9,855,600,000 | 4,927,800,00 |
| Total For EPF014 | | | | | | | | | 0.00 | 9,855,600,000 | 4,927,800,00 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.15168 | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | 0.00 | 0 | |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.98516 | | | 0.00 | 0 | |
| Total EPF016 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EPF016 | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.01383 | | | 0.00 | 0 | |
| Total EPF017 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 EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.95364 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.96932 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.14476 | | | | 0.00 | 8,800,000,000 | 2,200,000,000 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 8,800,000,000 | 2,200,000,000 |
| Total For EPF020 | | | | | | | | | | 0.00 | 8,800,000,000 | 2,200,000,000 |
| EPF020 On 02/09/2023 Spot Bond | | | | | 0.00000 | 101.20282 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.10367 | | | | 0.00 | 0 | |
| Total EPFC47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC47 | | | | | | | | | | 0.00 | 0 | |
| EPFC47 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.95619 | | | | 0.00 | 0 | |
| Total EPFC48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC48 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2022 Spot Bond | | | | | 0.00000 | 101.07480 | | | | 0.00 | 0 | |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | |
| EQT002 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.10549 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.46275 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.07063 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.26330 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 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 ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ERSA26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA26 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 5.68500 | 109.95728 | 5.68500 | 109.94025 | | | | 0.00 | 0 | |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.09288 | 10.00000 | 103.06509 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 8.34000 | 99.04143 | 8.34000 | 99.01932 | | | 1,894,923,060,000.00 | 227,209,000 | 2,660,473,000 | |
| Total ES26 SPOT | | | | | | | | | 1,894,923,060,000.00 | 227,209,000 | 2,660,473,000 | |
| Total For ES26 | | | | | | | | | 1,894,923,060,000.00 | 227,209,000 | 2,660,473,000 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.97244 | 7.85000 | 100.95120 | | | 0.00 | 0 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES26/R186 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|---------------------|
| ES33 On 15/09/2033 Spot Bond | | | 11.37000 | 75.95298 | 11.34500 | 76.06370 | | | 2,928,047,880,000.00 | 257,524,000 | 2,338,461,50 |
| Total ES33 SPOT | | | | | | | | | 2,928,047,880,000.00 | 257,524,000 | 2,338,461,50 |
| Total For ES33 | | | | | | | | | 2,928,047,880,000.00 | 257,524,000 | 2,338,461,50 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.28872 | 7.50000 | 101.26846 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.81000 | 75.03016 | 11.81000 | 75.00664 | | | 1,583,756,430,000.00 | 134,103,000 | 2,903,856,00 |
| Total ES42 SPOT | | | | | | | | | 1,583,756,430,000.00 | 134,103,000 | 2,903,856,00 |
| Total For ES42 | | | | | | | | | 1,583,756,430,000.00 | 134,103,000 | 2,903,856,00 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.52449 | 8.50000 | 100.50163 | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 101.03183 | | | 0.00 | 0 | |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.05756 | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.89356 | | | 0.00 | 0 | |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.01830 | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.95853 | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00007 | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.00002 | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.27875 | | | 0.00 | 0 | |
| Total FIFB18 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 FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.77781 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFC36 On 19/02/2022 Spot Bond | | | | | 0.00000 | 99.97392 | | | | 0.00 | 0 | |
| Total FIFC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFC36 | | | | | | | | | | 0.00 | 0 | |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.30226 | | | | 0.00 | 0 | |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | |
| FRB14 On 02/06/2021 Spot Bond | | | 4.92500 | 4.92500 | 4.92500 | 104.77381 | | | | 0.00 | 0 | |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.16124 | | | | 0.00 | 0 | |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 102.90297 | | | | 0.00 | 0 | |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 104.69115 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.91107 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 102.78098 | | | | 0.00 | 0 | |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.53084 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.27095 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-------------|----------------------|----------------------|
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 8.97000 | 109.50216 | 8.97000 | 109.47576 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 105.43894 | | | | 0.00 | 400,000,000 | 700,000,000 |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 700,000,000 |
| Total For FRB28 | | | | | | | | | | 0.00 | 400,000,000 | 700,000,000 |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 100.83878 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For FRB29 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| FRB30 On 19/04/2026 Spot Bond | | | 8.17000 | 100.57553 | 8.17000 | 100.55353 | | | | 0.00 | 0 | |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRBI22 On 31/01/2022 Spot Bond | | | 0.83500 | 172.27531 | 0.83500 | 172.23372 | | | | 0.00 | 0 | |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.26000 | 316.90961 | 2.26000 | 316.82082 | | 711,448,000,000.00 | | | 314,800,000 | 314,800,000 |
| Total FRBI23 SPOT | | | | | | | | 711,448,000,000.00 | | | 314,800,000 | 314,800,000 |
| Total For FRBI23 | | | | | | | | 711,448,000,000.00 | | | 314,800,000 | 314,800,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.42500 | 2.42500 | 2.42500 | 150.76169 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.71000 | 195.82620 | 3.71000 | 195.76374 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.05500 | 4.05500 | 4.05500 | 104.25179 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.02000 | 5.02000 | 5.02000 | 211.40537 | | 15,060,000,000,000.00 | | | 3,000,000,000 | 1,500,000,000 |
| Total FRBI33 SPOT | | | | | | | | 15,060,000,000,000.00 | | | 3,000,000,000 | 1,500,000,000 |
| Total For FRBI33 | | | | | | | | 15,060,000,000,000.00 | | | 3,000,000,000 | 1,500,000,000 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.53000 | 85.55110 | 5.53000 | 85.51966 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRBI50 On 31/12/2050 Spot Bond | | | 5.26000 | 90.85048 | 5.26000 | 90.81761 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 6.32000 | 6.32000 | 6.32000 | 80.86573 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 6.40000 | 6.40000 | 6.40000 | 80.06672 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC10 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | |
| FRC16 On 31/01/2025 Spot Bond | | | 3.76000 | 3.76000 | 3.76000 | 143.85360 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC17 On 06/08/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | |
| FRC18 On 06/08/2023 Spot Bond | | | | | 0.00000 | 95.31808 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC20 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | |
| FRC20 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | |
| FRC21 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | |
| FRC22 On 31/01/2022 Spot Bond | | | 1.89000 | 171.02045 | 1.89000 | 170.97420 | | | | 0.00 | 0 | |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | |
| FRC23 On 31/01/2022 Spot Bond | | | 2.75000 | 170.00912 | 2.75000 | 169.95917 | | | | 0.00 | 0 | |
| Total FRC233 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 FRC233 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.07264 | | | | 0.00 | 0 | |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.98824 | | | | 0.00 | 0 | |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 102.18993 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.31376 | | | | 0.00 | 0 | |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.95980 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.27471 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 102.80570 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94422 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.97603 | | | | 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 | 110.81869 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.12287 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.90601 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC285 On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 108.87391 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC286 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.85164 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.07340 | | | | 0.00 | 0 | |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | |
| FRC290 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.04344 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.04425 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC297 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.12569 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC299 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.90022 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC300 On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.51545 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.50576 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC303 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.20345 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC30(On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.12001 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.19862 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.83362 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.95796 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.05085 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.46391 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.06204 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.27842 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/12/2024 Spot Bond | | | | | 0.00000 | 98.61390 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.05068 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32(On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.07474 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC32(On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.96828 | | | | 0.00 | 0 | |
| Total FRC324 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 FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.60527 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.35047 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.66422 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 101.16550 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.16081 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.47111 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.37462 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 13/09/2021 Spot Bond | | | | | 0.00000 | 101.13734 | | | | 0.00 | 0 | |
| Total FRC336 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC336 | | | | | | | | | | 0.00 | 0 | |
| FRC336 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.68557 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 09/06/2021 Spot Bond | | | | | 0.00000 | 101.07871 | | | | 0.00 | 0 | |
| Total FRC338 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC338 | | | | | | | | | | 0.00 | 0 | |
| FRC338 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.58781 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.54255 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.24228 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 17/08/2021 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | |
| Total FRC342 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC342 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.87109 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.50582 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 03/08/2021 Spot Bond | | | | | 0.00000 | 100.20655 | | | | 0.00 | 0 | |
| Total FRC345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC345 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.12830 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.27191 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.31382 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.29770 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.27023 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/08/2023 Spot Bond | | | | | 0.00000 | 101.35279 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC35: On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.76058 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.30230 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.74717 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.30275 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.29572 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.29943 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.21717 | | | | 0.00 | 0 | |
| Total FRC358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC358 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.40464 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.28838 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.28471 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.71754 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.06440 | | | | 0.00 | 0 | |
| Total FRC363 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 FRC363 | | | | | | | | | 0.00 | 0 | |
| FRC36 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.70248 | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.73994 | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | 0.00 | 0 | |
| FRC36 On 20/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,800,000.00 |
| Total FRC366 SPOT | | | | | | | | | 0.00 | 0 | 16,800,000.00 |
| Total For FRC366 | | | | | | | | | 0.00 | 0 | 16,800,000.00 |
| FRC66 On 31/01/2022 Spot Bond | | | 2.53000 | 2.53000 | 2.53000 | 170.21784 | | | 0.00 | 0 | |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | |
| FRC69 On 31/01/2022 Spot Bond | | | 2.47000 | 2.47000 | 2.47000 | 170.28850 | | | 0.00 | 0 | |
| Total FRC69 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC69 | | | | | | | | | 0.00 | 0 | |
| FRC71 On 31/01/2022 Spot Bond | | | 2.45000 | 2.45000 | 2.45000 | 170.31207 | | | 0.00 | 0 | |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.53000 | 99.06784 | 4.53000 | 99.03414 | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.96000 | 106.72209 | 4.96000 | 106.68434 | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.47892 | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | 0.00 | 0 | |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.08359 | | | 0.00 | 0 | |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.71815 | | | 0.00 | 0 | |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For FRJ22 | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.42657 | | | 0.00 | 1,255,000,000 | 1,217,500.00 |

| 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 FRJ23 SPOT | | | | | | | | | | 0.00 | 1,255,000,000 | 1,217,500,000 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 1,255,000,000 | 1,217,500,000 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.08098 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.31269 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.06282 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.76205 | | | | 0.00 | 0 | 57,000,000 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 57,000,000 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 57,000,000 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.37512 | | | | 0.00 | 0 | 261,000,000 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 261,000,000 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 261,000,000 |
| FRS100 On 15/01/2024 Spot Bond | | | 4.44800 | 4.44800 | 4.44800 | 94.21885 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.88000 | 4.88000 | 4.88000 | 107.79173 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS102 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.81734 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.32942 | | | | 0.00 | 0 | |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | |
| FRS105 On 31/01/2038 Spot Bond | | | 5.02000 | 105.90043 | 5.02000 | 105.86277 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 07/12/2033 Spot Bond | | | 4.87000 | 214.56889 | 4.87000 | 214.49365 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS110 On 31/01/2038 Spot Bond | | | 5.16000 | 104.01268 | 5.16000 | 103.97533 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 07/12/2033 Spot Bond | | | 4.90000 | 4.90000 | 4.90000 | 213.87162 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2025 Spot Bond | | | 3.31000 | 146.18528 | 3.31000 | 146.14009 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 125.79727 | 3.70500 | 125.75702 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 4.96000 | 106.72209 | 4.96000 | 106.68434 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.02000 | 211.48038 | 5.02000 | 211.40537 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.07000 | 210.46293 | 5.07000 | 210.38802 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 2.84000 | 119.18014 | 2.84000 | 148.57359 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.10000 | 209.85534 | 5.10000 | 209.78047 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.16000 | 104.01268 | 5.16000 | 103.97533 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 4.46000 | 186.99228 | 4.46000 | 186.92888 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 5.91000 | 94.56777 | 5.91000 | 94.53188 | | | | 0.00 | 0 | |
| Total FRS127 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 FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 4.35000 | 188.25903 | 4.35000 | 188.19577 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.41000 | 187.56686 | 4.41000 | 187.50352 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 5.61000 | 199.84755 | 5.61000 | 199.77356 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 5.86000 | 95.16401 | 5.86000 | 95.12803 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.16000 | 5.16000 | 5.16000 | 103.97533 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.14000 | 104.27986 | 5.14000 | 104.24246 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 4.22000 | 189.76875 | 4.22000 | 189.70564 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.38000 | 204.28674 | 5.38000 | 204.21234 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 4.35000 | 188.25903 | 4.35000 | 188.19577 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.35000 | 188.25903 | 4.35000 | 188.19577 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.64000 | 184.94030 | 4.64000 | 184.87672 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 3.61000 | 144.65699 | 3.61000 | 144.61109 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2022 Spot Bond | | | 1.59000 | 171.37567 | 1.59000 | 171.33075 | | | | 0.00 | 0 | |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | |
| FRS147 On 31/03/2028 Spot Bond | | | 4.70000 | 184.26203 | 4.70000 | 184.19839 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.74000 | 183.81143 | 4.74000 | 183.74774 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 3.58000 | 144.80897 | 3.58000 | 144.76315 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.21500 | 189.82709 | 4.21500 | 189.76399 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 4.75000 | 4.75000 | 4.75000 | 183.63528 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 06/06/2025 Spot Bond | | | | | 0.00000 | 19.46169 | | | | 0.00 | 0 | |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | |
| FRS161 On 01/08/2022 Spot Bond | | | | | 0.00000 | 5.68525 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.46102 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.50727 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS172 On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS176 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.93591 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.82703 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS183 On 04/10/2021 Spot Bond | | | | | 0.00000 | 156.26793 | | | | 0.00 | 0 | |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 16/11/2023 Spot Bond | | | | | 0.00000 | 172.65225 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 143.77563 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 160.01270 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 37.95537 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.16528 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.18961 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.02722 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.22422 | | | | 0.00 | 0 | |
| Total FRS201 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 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 14/10/2025 Spot Bond | | | | | 0.00000 | 100.51540 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 99.98622 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 03/09/2021 Spot Bond | | | | | 0.00000 | 126.20404 | | | | 0.00 | 0 | |
| Total FRS213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS213 | | | | | | | | | | 0.00 | 0 | |
| FRS213 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.75113 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 06/07/2022 Spot Bond | | | | | 0.00000 | 101.17144 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.87109 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 31/07/2022 Spot Bond | | | | | 0.00000 | 100.45388 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| 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 | 100.04534 | | | | 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 | | | | | 0.00000 | 101.18521 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS237 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 13/10/2023 Spot Bond | | | | | 0.00000 | 108.99104 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS239 On 23/10/2025 Spot Bond | | | | | 0.00000 | 105.85154 | | | | 0.00 | 0 | |
| Total FRS239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS239 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 31/03/2032 Spot Bond | | | | | 0.00000 | 103.94034 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS241 On 04/12/2022 Spot Bond | | | | | 0.00000 | 101.42842 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS242 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 | |
| FRS243 On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.73698 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS244 On 29/12/2025 Spot Bond | | | | | 0.00000 | 100.82865 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS245 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.57107 | | | | 0.00 | 0 | |
| Total FRS245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS245 | | | | | | | | | | 0.00 | 0 | |
| FRS246 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.70650 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS247 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 | |
| FRS248 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 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 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 | 100.21717 | | | | 0.00 | 0 | |
| Total FRS251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS251 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.21763 | | | | 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 | | | | | 0.00000 | 100.21624 | | | | 0.00 | 0 | |
| Total FRS254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS254 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 02/03/2024 Spot Bond | | | | | 0.00000 | 101.04922 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 04/03/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS256 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 23/01/2024 Spot Bond | | | | | 0.00000 | 96.67569 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.73522 | | | | 0.00 | 0 | |
| Total FRS259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS259 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.26515 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 28/02/2031 Spot Bond | | | | | 0.00000 | 100.96199 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS261 On 13/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 14,000,000.00 |
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | 14,000,000.00 |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | 14,000,000.00 |
| FRS262 On 13/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 14,000,000.00 |
| Total FRS263 SPOT | | | | | | | | | | 0.00 | 0 | 14,000,000.00 |
| Total For FRS263 | | | | | | | | | | 0.00 | 0 | 14,000,000.00 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.06000 | 2.06000 | 2.06000 | 318.31268 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 1.80000 | 320.35112 | 1.80000 | 320.26537 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 1.80000 | 1.80000 | 1.80000 | 320.26537 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS46 On 31/01/2022 Spot Bond | | | 0.83000 | 172.28130 | 0.83000 | 172.23974 | | | | 0.00 | 0 | |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | |
| FRS51 On 31/01/2022 Spot Bond | | | 0.83000 | 172.28130 | 0.83000 | 172.23974 | | | | 0.00 | 0 | |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.19858 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.86000 | 99.45338 | 4.86000 | 99.41847 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.39000 | 70.56688 | 4.39000 | 106.29404 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 2.73000 | 2.73000 | 2.73000 | 149.14994 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|--------------------|
| FRS87 On 31/01/2025 Spot Bond | | | 3.01000 | 3.01000 | 3.01000 | 147.68797 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 2.86000 | 2.86000 | 2.86000 | 312.39803 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 4.80500 | 4.80500 | 4.80500 | 106.62019 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 6.22000 | 118.96694 | 6.22000 | 118.94692 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 6.77000 | 113.71424 | 6.77000 | 113.69333 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 7.54000 | 109.73075 | 7.54000 | 109.70856 | | | 228,769,632,000.00 | | 30,340,800 | 172,497,400 |
| Total FRX26 SPOT | | | | | | | | | 228,769,632,000.00 | | 30,340,800 | 172,497,400 |
| Total For FRX26 | | | | | | | | | 228,769,632,000.00 | | 30,340,800 | 172,497,400 |
| FRX27 On 07/03/2027 Spot Bond | | | 7.57000 | 114.09592 | 7.57000 | 114.07288 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 7.78000 | 115.81193 | 7.78000 | 115.78751 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 9.00500 | 107.28585 | 9.00500 | 107.25975 | | | | 0.00 | 0 | |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 9.13500 | 104.55551 | 9.13500 | 104.52972 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 9.27000 | 109.80491 | 9.27000 | 109.77773 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 10.90000 | 76.22557 | 10.90000 | 76.20346 | | | | 0.00 | 0 | |
| Total FRX45 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 FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.87906 | | | | 0.00 | 0 | |
| Total FS6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A2 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.28049 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.96120 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A1 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.96551 | | | | 0.00 | 0 | |
| Total FS7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.96322 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.96182 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.96141 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.36053 | | | | 0.00 | 0 | |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 99.78472 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.08830 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.37609 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.14147 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.43505 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 103.47486 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 3.65500 | 112.56479 | 3.65500 | 112.52901 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.88157 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.18091 | | | | 0.00 | 0 | |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 100.49492 | | | | 0.00 | 0 | |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 5.87500 | 110.34647 | 5.87500 | 110.32902 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.51595 | | | | 0.00 | 0 | |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.42271 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.92000 | 103.32345 | 8.92000 | 103.29882 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.44503 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.48216 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 99.92045 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.31999 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.87108 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.44285 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.89253 | | | | 0.00 | 0 | |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.92962 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 99.37843 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.06984 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 99.81149 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 97.69876 | | | | 0.00 | 0 | |
| Total GRT33 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 GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 97.95261 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 97.99971 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.68911 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.24925 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 98.81144 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 98.83403 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 99.95923 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 101.95714 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT46 On 24/06/2021 Spot Bond | | | | | 0.00000 | 100.82631 | | | | 0.00 | 0 | |
| Total GRT46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT46 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.36485 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.39471 | | | | 0.00 | 0 | |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 101.70431 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.71256 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T3 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.62148 | | | | 0.00 | 0 | |
| Total H10T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T3 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 102.19582 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.61915 | | | | 0.00 | 0 | |
| Total H12T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T1 | | | | | | | | | | 0.00 | 0 | |
| HC5T4 On 31/05/2021 Spot Bond | | | | | 0.00000 | 101.08832 | | | | 0.00 | 0 | |
| Total HC5T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T4 | | | | | | | | | | 0.00 | 0 | |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 100.38125 | | | | 0.00 | 0 | |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 98.97846 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.14519 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.57521 | | | | 0.00 | 0 | |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.20394 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.06604 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| HILB13 On 11/12/2021 Spot Bond | | | | | 0.00000 | 101.05499 | | | | 0.00 | 0 | |
| Total HILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB13 | | | | | | | | | | 0.00 | 0 | |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.73645 | | | | 0.00 | 0 | |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.69157 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.67882 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.40000 | 315.87150 | 2.40000 | 315.78179 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.75000 | 2.75000 | 2.75000 | 320.41072 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.05500 | 104.07350 | 10.05500 | 104.04531 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.86000 | 77.27103 | 4.86000 | 98.67277 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.44500 | 87.93577 | 11.44500 | 87.90874 | | | | 0.00 | 0 | 8,350,000,00 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 8,350,000,00 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 8,350,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.75749 | 100.00000 | 11.73119 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.48500 | 87.22600 | 11.48500 | 87.19910 | | | | 0.00 | 0 | 11,020,000,00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 11,020,000,00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 11,020,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 11.75637 | 100.00000 | 11.73006 | | | | 0.00 | 0 | |
| Total HWAY35/R209 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 HWAY35/R209 | | | | | | | | | | 0.00 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.59448 | | | | 0.00 | 0 | 15,000,000.00 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000.00 |
| Total For HWF11 | | | | | | | | | | 0.00 | 0 | 15,000,000.00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 100.39911 | | | | 0.00 | 0 | 120,000.00 |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | 120,000.00 |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | 120,000.00 |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.08041 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.12000 | 152.43594 | 2.16000 | 152.17855 | | | 91,436,024,000,000.00 | 43,130,200,000 | 414,428,333,20 | |
| Total I2025 SPOT | | | | | | | | | 91,436,024,000,000.00 | 43,130,200,000 | 414,428,333,20 | |
| Total For I2025 | | | | | | | | | 91,436,024,000,000.00 | 43,130,200,000 | 414,428,333,20 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.18500 | 110.98920 | 3.18500 | 110.95537 | | | 33,377,526,000,000.00 | 10,479,600,000 | 218,284,900,00 | |
| Total I2029 SPOT | | | | | | | | | 33,377,526,000,000.00 | 10,479,600,000 | 218,284,900,00 | |
| Total For I2029 | | | | | | | | | 33,377,526,000,000.00 | 10,479,600,000 | 218,284,900,00 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.03000 | 104.23111 | 4.03000 | 104.19704 | | | 141,988,644,629,000.00 | 35,232,914,300 | 172,991,492,60 | |
| Total I2033 SPOT | | | | | | | | | 141,988,644,629,000.00 | 35,232,914,300 | 172,991,492,60 | |
| Total For I2033 | | | | | | | | | 141,988,644,629,000.00 | 35,232,914,300 | 172,991,492,60 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.26000 | 116.89804 | 4.26000 | 116.85888 | | | 32,514,064,044,000.00 | 7,632,409,400 | 361,849,536,00 | |
| Total I2038 SPOT | | | | | | | | | 32,514,064,044,000.00 | 7,632,409,400 | 361,849,536,00 | |
| Total For I2038 | | | | | | | | | 32,514,064,044,000.00 | 7,632,409,400 | 361,849,536,00 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.27000 | 105.23746 | 4.27000 | 105.20232 | | | 201,719,555,926,000.00 | 47,241,113,800 | 506,025,914,90 | |
| Total I2046 SPOT | | | | | | | | | 201,719,555,926,000.00 | 47,241,113,800 | 506,025,914,90 | |
| Total For I2046 | | | | | | | | | 201,719,555,926,000.00 | 47,241,113,800 | 506,025,914,90 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.26000 | 108.69825 | 4.26000 | 108.66186 | | | 286,803,166,194,000.00 | 67,324,686,900 | 247,031,397,20 | |
| Total I2050 SPOT | | | | | | | | | 286,803,166,194,000.00 | 67,324,686,900 | 247,031,397,20 | |
| Total For I2050 | | | | | | | | | 286,803,166,194,000.00 | 67,324,686,900 | 247,031,397,20 | |
| IBL101 On 24/05/2022 Spot Bond | | | 5.74000 | 5.74000 | 5.74000 | 103.08386 | | | 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 | 100.53811 | | | 0.00 | 0 | 0 | |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.52000 | 314.98510 | 2.52000 | 314.89461 | | | 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 IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95025 | | | | 0.00 | 0 | |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.05849 | | | | 0.00 | 0 | |
| Total IBL114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL114 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 99.94773 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 0 | |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.31134 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For IBL123 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.03852 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 100.49621 | | | | 0.00 | 0 | |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.15027 | | | | 0.00 | 0 | |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 100.46392 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.02382 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.10681 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.54594 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.90218 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.90886 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.06982 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.00644 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 99.96285 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL142 On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.96303 | | | | 0.00 | 0 | |
| Total IBL142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL142 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.84869 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.64957 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 99.90758 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 99.90322 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 96.30912 | | | | 0.00 | 0 | |
| Total IBL150 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 IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 99.97592 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL155 On 19/01/2022 Spot Bond | | | | | 0.00000 | 100.34980 | | | | 0.00 | 0 | |
| Total IBL155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL155 | | | | | | | | | | 0.00 | 0 | |
| IBL156 On 21/01/2022 Spot Bond | | | | | 0.00000 | 100.32498 | | | | 0.00 | 0 | |
| Total IBL156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL156 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.33550 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL158 On 24/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL158 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.09853 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.09984 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.45885 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.47514 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL165 On 28/07/2021 Spot Bond | | | | | 0.00000 | 100.24439 | | | | 0.00 | 0 | |
| Total IBL165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL165 | | | | | | | | | | 0.00 | 0 | |
| IBL166 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.06575 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL166 | | | | | | | | | | 0.00 | 0 | |
| IBL36 On 31/01/2022 Spot Bond | | | 0.91000 | 0.91000 | 0.91000 | 172.14367 | | | | 0.00 | 0 | |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 6.39500 | 112.12826 | 6.39500 | 112.10876 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.33375 | | | | 0.00 | 0 | |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | |
| IBL67 On 31/01/2022 Spot Bond | | | 1.23000 | 171.80362 | 1.23000 | 171.76029 | | | | 0.00 | 0 | |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 4.81500 | 107.36876 | 4.81500 | 107.35464 | | | | 0.00 | 0 | |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.96355 | | | | 0.00 | 0 | |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | |
| IBL88 On 20/05/2021 Spot Bond | | | 4.62500 | 99.97466 | 4.62500 | 99.96200 | | | | 0.00 | 0 | |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | | 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 | 99.85043 | | | | 0.00 | 0 | |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.32577 | | | | 0.00 | 0 | |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.74605 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IDCG06 On 24/11/2024 Spot Bond | | | 8.17000 | 108.75900 | 8.17000 | 108.73494 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 9.95500 | 107.87100 | 9.95500 | 108.10505 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.08677 | | | | 0.00 | 0 | |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 8.74000 | 113.76361 | 8.74000 | 113.73688 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.31839 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.01772 | | | | 0.00 | 0 | |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 98.84801 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.46286 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.10372 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.90626 | | | | 0.00 | 0 | |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.43534 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.82955 | | | | 0.00 | 0 | |
| Total IDCG21 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 IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG2 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.30300 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG2 On 29/01/2027 Spot Bond | | | | | 0.00000 | 100.38101 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.93070 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 7.62000 | 107.17679 | 7.62000 | 107.15476 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 60.01181 | | | | 0.00 | 0 | |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.85108 | | | | 0.00 | 0 | |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.84449 | | | | 0.00 | 0 | 5,900,00 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 5,900,00 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 5,900,00 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 104.10692 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 100.58963 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 101.18797 | | | | 0.00 | 0 | |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 101.53601 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.94288 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.82618 | | | | 0.00 | 0 | |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.84116 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.60343 | | | | 0.00 | 0 | |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.26592 | | | | 0.00 | 0 | |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.17978 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.47725 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.10372 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.10539 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.78249 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.18851 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.70476 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.98729 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC34 On 10/08/2021 Spot Bond | | | | | 0.00000 | 100.99666 | | | | 0.00 | 0 | |
| Total IPFC34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC34 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.39595 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.81057 | 2.75000 | 100.80297 | | | | 0.00 | 0 | |
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 5.11000 | 179.70247 | 5.11000 | 179.63844 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 103.64419 | | | | 0.00 | 0 | |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 100.97614 | | | | 0.00 | 0 | |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.20774 | | | | 0.00 | 0 | |
| Total IV038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV038 | | | | | | | | | | 0.00 | 0 | |
| IV039 On 31/01/2022 Spot Bond | | | 3.33000 | 3.33000 | 3.33000 | 169.28045 | | | | 0.00 | 0 | |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 102.11306 | | | | 0.00 | 320,000,000 | 320,000,000 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 320,000,000 |
| Total For IV040 | | | | | | | | | | 0.00 | 320,000,000 | 320,000,000 |
| IV041 On 29/09/2021 Spot Bond | | | 7.75500 | 103.05110 | 7.75500 | 103.02981 | | | | 0.00 | 0 | |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 101.19558 | | | | 0.00 | 0 | |
| Total IV042 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 IV042 | | | | | | | | | | 0.00 | 0 | |
| IV043 On 21/11/2021 Spot Bond | | | 7.76000 | 7.76000 | 7.76000 | 102.19547 | | | | 0.00 | 0 | |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.36699 | | | | 0.00 | 0 | |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | |
| IV045 On 31/01/2022 Spot Bond | | | 1.82500 | 171.09730 | 1.82500 | 171.05134 | | | | 0.00 | 0 | |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.65965 | | | | 0.00 | 0 | |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 104.05272 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 5.01000 | 180.80257 | 5.01000 | 180.73862 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.73220 | | | | 0.00 | 0 | |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | |
| IVC040 On 24/07/2021 Spot Bond | | | 10.92500 | 102.61710 | 10.92500 | 102.58701 | | | | 0.00 | 0 | |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | |
| IVC094 On 06/12/2021 Spot Bond | | | 6.24000 | 107.26642 | 6.24000 | 107.24831 | | | | 0.00 | 0 | |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.81387 | | | | 0.00 | 0 | |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.83386 | | | | 0.00 | 0 | |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.82053 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 99.97329 | | | | 0.00 | 0 | |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | |
| IVC110 On 19/05/2021 Spot Bond | | | 5.89000 | 99.98386 | 5.89000 | 99.96774 | | | | 0.00 | 0 | |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.03110 | | | | 0.00 | 0 | |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC135 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.37055 | | | | 0.00 | 0 | |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.09235 | | | | 0.00 | 0 | |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 101.27094 | | | | 0.00 | 0 | |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 99.91468 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 101.11577 | | | | 0.00 | 0 | |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.57365 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.64534 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.79612 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.34093 | | | | 0.00 | 0 | |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.30418 | | | | 0.00 | 0 | |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.28819 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.29879 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.95959 | | | | 0.00 | 0 | |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | |
| IVC165 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.83806 | | | | 0.00 | 0 | |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | |
| IVC173 On 17/07/2021 Spot Bond | | | | | 0.00000 | 100.48284 | | | | 0.00 | 0 | |
| Total IVC173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC173 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.10681 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC177 On 29/06/2022 Spot Bond | | | | | 0.00000 | 100.70052 | | | | 0.00 | 0 | |
| Total IVC177 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 IVC177 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.62607 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.08218 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC182 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.02388 | | | | 0.00 | 0 | |
| Total IVC182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC182 | | | | | | | | | | 0.00 | 0 | |
| IVC183 On 22/09/2021 Spot Bond | | | | | 0.00000 | 101.02084 | | | | 0.00 | 0 | |
| Total IVC183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC183 | | | | | | | | | | 0.00 | 0 | |
| IVC184 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.88875 | | | | 0.00 | 0 | |
| Total IVC184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC184 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 102.99854 | 7.40000 | 102.97798 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC187 On 27/11/2021 Spot Bond | | | | | 0.00000 | 101.13255 | | | | 0.00 | 0 | |
| Total IVC187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC187 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.28607 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC189 On 17/02/2022 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |
| Total IVC189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC189 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2021 Spot Bond | | | | | 0.00000 | 100.94531 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVZ041 On 13/05/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 3.95000 | | | | 0.00 | 0 | |
| Total IVZ041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ041 | | | | | | | | | | 0.00 | 0 | |
| IVZ042 On 20/05/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.91350 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVZ042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ042 | | | | | | | | | | 0.00 | 0 | |
| IVZ043 On 27/05/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.83793 | | | | 0.00 | 0 | |
| Total IVZ043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ043 | | | | | | | | | | 0.00 | 0 | |
| IVZ044 On 03/06/2021 Spot Bond | | | 3.95000 | 3.95000 | 3.95000 | 99.76248 | | | | 0.00 | 0 | |
| Total IVZ044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ044 | | | | | | | | | | 0.00 | 0 | |
| IVZ045 On 08/06/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.70131 | | | | 0.00 | 0 | |
| Total IVZ045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ045 | | | | | | | | | | 0.00 | 0 | |
| IVZ046 On 10/06/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.67925 | | | | 0.00 | 0 | |
| Total IVZ046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ046 | | | | | | | | | | 0.00 | 0 | |
| IVZ047 On 17/06/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.60214 | | | | 0.00 | 0 | |
| Total IVZ047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ047 | | | | | | | | | | 0.00 | 0 | |
| IVZ048 On 24/06/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.52514 | | | | 0.00 | 0 | |
| Total IVZ048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ048 | | | | | | | | | | 0.00 | 0 | |
| IVZ049 On 01/07/2021 Spot Bond | | | 4.05000 | 4.05000 | 4.05000 | 99.44827 | | | | 0.00 | 0 | |
| Total IVZ049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ049 | | | | | | | | | | 0.00 | 0 | |
| IVZ050 On 08/07/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.35609 | | | | 0.00 | 0 | |
| Total IVZ050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ050 | | | | | | | | | | 0.00 | 0 | |
| IVZ051 On 22/07/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.19920 | | | | 0.00 | 0 | |
| Total IVZ051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ051 | | | | | | | | | | 0.00 | 0 | |
| IVZ052 On 29/07/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.12095 | | | | 0.00 | 0 | |
| Total IVZ052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ052 | | | | | | | | | | 0.00 | 0 | |
| IVZ053 On 05/08/2021 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 99.04281 | | | | 0.00 | 0 | |
| Total IVZ053 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ053 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| IVZ054 On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 930,000,000,000.00 | 39,300,000,000 | 29,300,000,000 |
| Total IVZ054 SPOT | | | | | | | | | 10,000,000,000,000.00 | 39,300,000,000 | 29,300,000,000 |
| Total For IVZ054 | | | | | | | | | 10,000,000,000,000.00 | 39,300,000,000 | 29,300,000,000 |
| 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 | 101.05846 | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.94211 | | | 0.00 | 0 | |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | |
| KAP007 On 26/10/2021 Spot Bond | | | 5.72500 | 102.52496 | 5.72500 | 102.50928 | | | 0.00 | 0 | |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 102.08055 | | | 0.00 | 0 | 1,500,000,000 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 99.95625 | | | 0.00 | 0 | |
| Total KAP013 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP013 | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.41444 | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 97.16254 | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | 0.00 | 0 | |
| KAP016 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.00663 | | | 0.00 | 0 | 2,500,000,000 |
| Total KAP016 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For KAP016 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.90013 | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | 0.00 | 0 | |
| KAP018 On 14/04/2024 Spot Bond | | | | | 0.00000 | 100.52161 | | | 0.00 | 0 | |
| Total KAP018 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 KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.17381 | | | | 0.00 | 0 | 2,500,000,00 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| KW01 On 31/10/2027 Spot Bond | | | 8.71000 | 123.91298 | 8.71000 | 123.88429 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 98.31711 | | | | 0.00 | 0 | |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 96.14816 | | | | 0.00 | 0 | |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | |
| LBK20 On 08/06/2022 Spot Bond | | | 6.70500 | 108.01502 | 6.70500 | 107.99545 | | | | 0.00 | 0 | |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 96.20790 | | | | 0.00 | 0 | |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | |
| LBK24 On 10/10/2024 Spot Bond | | | 8.72500 | 105.56622 | 8.72500 | 105.54159 | | | | 0.00 | 0 | |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 95.97249 | | | | 0.00 | 0 | |
| Total LBK27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK27 | | | | | | | | | | 0.00 | 0 | |
| LBK28 On 15/05/2028 Spot Bond | | | 12.12500 | 92.86697 | 12.12500 | 92.83726 | | | | 0.00 | 0 | |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.77500 | 104.20299 | 9.77500 | 104.17568 | | | | 0.00 | 0 | |
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 98.23259 | | | | 0.00 | 0 | |
| Total LBK30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK30 | | | | | | | | | | 0.00 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 93.53179 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total LBK31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK31 | | | | | | | | | | 0.00 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.10832 | | | | 0.00 | 0 | |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.66507 | | | | 0.00 | 0 | |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 95.47462 | | | | 0.00 | 0 | |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 95.04133 | | | | 0.00 | 0 | |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | |
| LBK38 On 16/02/2023 Spot Bond | | | | | 0.00000 | 86.11275 | | | | 0.00 | 0 | |
| Total LBK38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LBK38 | | | | | | | | | | 0.00 | 0 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.82761 | | | | 0.00 | 0 | |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 6.23500 | 106.37738 | 6.23500 | 106.35953 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.71446 | | | | 0.00 | 0 | |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.13972 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.86481 | | | | 0.00 | 0 | 1,350,000,00 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 1,350,000,00 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 1,350,000,00 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.92651 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 101.16900 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.09908 | | | | 0.00 | 0 | |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | |
| LHL30 On 19/05/2021 Spot Bond | | | | | 0.00000 | 102.08324 | | | | 0.00 | 0 | |
| Total LHL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHL30 | | | | | | | | | | 0.00 | 0 | |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.35962 | | | | 0.00 | 0 | |
| Total LOM02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM02 | | | | | | | | | | 0.00 | 0 | |
| LOM03 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.84136 | | | | 0.00 | 0 | |
| Total LOM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM03 | | | | | | | | | | 0.00 | 0 | |
| LOM04 On 25/05/2025 Spot Bond | | | | | 0.00000 | 99.83714 | | | | 0.00 | 0 | |
| Total LOM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LOM04 | | | | | | | | | | 0.00 | 0 | |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.52792 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.95894 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.95771 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95784 | | | | 0.00 | 6,191,400,000 | 3,095,700,000 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 6,191,400,000 | 3,095,700,000 |
| Total For MBF059 | | | | | | | | | | 0.00 | 6,191,400,000 | 3,095,700,000 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.15716 | | | | 0.00 | 0 | |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 07/06/2022 Spot Bond | | | | | 0.00000 | 101.15054 | | | | 0.00 | 0 | |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.07470 | | | | 0.00 | 0 | |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.87085 | | | | 0.00 | 0 | |
| Total MBF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF066 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2021 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total MBF067 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF067 | | | | | | | | | | 0.00 | 0 | |
| MBF06: On 17/11/2023 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.99838 | | | | 0.00 | 0 | |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 99.91067 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.26038 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 100.80923 | | | | 0.00 | 0 | |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.10329 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.27546 | | | | 0.00 | 0 | |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 99.88852 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.64723 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|-------------------|-----------------------|----------------------|
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.66059 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.33178 | | | | 0.00 | 0 | |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.97052 | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| Total For MBP051 | | | | | | | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.68034 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 115.91615 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 5.52500 | 109.12965 | 5.52500 | 109.11321 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 101.92162 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.45494 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 100.78611 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For MML01 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| MML02 On 10/12/2026 Spot Bond | | | 8.27000 | 108.52338 | 8.27000 | 108.49922 | | 330,800,000,000.00 | | 40,000,000 | 10,000,000 | |
| Total MML02 SPOT | | | | | | | | 330,800,000,000.00 | | 40,000,000 | 10,000,000 | |
| Total For MML02 | | | | | | | | 330,800,000,000.00 | | 40,000,000 | 10,000,000 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 101.39808 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| MML04 On 15/03/2028 Spot Bond | | | 8.52000 | 98.46969 | 8.52000 | 98.45032 | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 100.53751 | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.55814 | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.17864 | | | 0.00 | 1,500,000,000 | 750,000,000 |
| Total MTN10 SPOT | | | | | | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| Total For MTN10 | | | | | | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.03093 | | | 0.00 | 0 | |
| Total MTN11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN11 | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.56151 | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 99.27543 | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | 0.00 | 0 | |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 100.09996 | | | 0.00 | 0 | |
| Total MTN14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN14 | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.10369 | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | 0.00 | 0 | |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.85714 | | | 0.00 | 0 | |
| Total MTN16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN16 | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.05960 | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 99.30833 | | | 0.00 | 0 | |
| Total MTN18 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 MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.03299 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.86117 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.13122 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.30791 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 8.22000 | 102.66184 | 8.22000 | 102.63900 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.33219 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTNC2 On 21/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total MTNC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTNC23 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.89941 | | | | 0.00 | 0 | |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.89940 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/11/2023 Spot Bond | | | | | 0.00000 | 99.89185 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR0 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.89179 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| N6C26 On 21/03/2026 Spot Bond | | | | | 0.00000 | 101.58296 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | |
| N6D26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.38847 | | | | 0.00 | 0 | |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | |
| N6E26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.88617 | | | | 0.00 | 0 | |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | |
| N6F26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.14080 | | | | 0.00 | 0 | |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | |
| N6G26 On 20/03/2026 Spot Bond | | | | | 0.00000 | 104.88810 | | | | 0.00 | 0 | |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.77067 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.99093 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.17801 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.34993 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 5.70500 | 103.60772 | 5.70500 | 103.59162 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 6.32500 | 110.50983 | 6.32500 | 110.49082 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 9.15000 | 108.58434 | 9.15000 | 108.55750 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 100.34154 | | | | 0.00 | 0 | 16,000,00 |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 0 | 16,000,00 |
| Total For NBG01G | | | | | | | | | | 0.00 | 0 | 16,000,00 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.37322 | | | | 0.00 | 40,000,000 | 40,000,00 |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 40,000,000 | 40,000,00 |
| Total For NBG02G | | | | | | | | | | 0.00 | 40,000,000 | 40,000,00 |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.24301 | | | | 0.00 | 0 | 9,000,00 |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | 9,000,00 |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | 9,000,00 |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.49030 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.29004 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 5.89000 | 111.47003 | 5.89000 | 111.45245 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK14 On 25/06/2021 Spot Bond | | | 4.77500 | 104.12736 | 4.77500 | 104.11380 | | | | 0.00 | 0 | |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | |
| NBK15 On 11/02/2022 Spot Bond | | | 5.19000 | 104.88004 | 5.19000 | 104.86519 | | | | 0.00 | 0 | |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 6.52000 | 112.00741 | 6.52000 | 111.98755 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 7.72000 | 109.69569 | 7.72000 | 109.67299 | | | | 0.00 | 0 | 1,220,000,00 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,00 |
| NBK19 On 01/06/2022 Spot Bond | | | 5.72000 | 108.34276 | 5.72000 | 108.32597 | | | | 0.00 | 0 | |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 7.06000 | 118.56485 | 7.06000 | 118.54225 | | | | 0.00 | 0 | |
| Total NBK20A 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 NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.77324 | | | | 0.00 | 0 | |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | |
| NBK21I On 21/07/2027 Spot Bond | | | 8.07000 | 115.67422 | 8.07000 | 115.64894 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22I On 19/11/2022 Spot Bond | | | 4.81500 | 107.50352 | 4.81500 | 107.48939 | | | | 0.00 | 0 | |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | |
| NBK23I On 19/11/2025 Spot Bond | | | 6.75500 | 115.01277 | 6.75500 | 114.99166 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24I On 19/11/2027 Spot Bond | | | 7.79500 | 115.75320 | 7.79500 | 115.72875 | | | | 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 | 100.08592 | | | | 0.00 | 0 | |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | |
| NBK25I On 17/02/2023 Spot Bond | | | 5.30000 | 5.30000 | 5.30000 | 111.47018 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.97315 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 28.82719 | 100.00000 | 28.76374 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.23859 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27I On 10/05/2026 Spot Bond | | | 7.98000 | 113.05432 | 7.98000 | 113.03029 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28I On 02/08/2023 Spot Bond | | | 5.22000 | 112.76453 | 5.22000 | 112.74848 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 7.14000 | 117.47586 | 7.14000 | 117.45310 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 5.67500 | 112.18743 | 5.67500 | 112.17009 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 5.35000 | 109.52504 | 5.35000 | 109.50933 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.46914 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.90744 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.14935 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK38 On 02/08/2021 Spot Bond | | | | | 0.00000 | 100.43764 | | | | 0.00 | 0 | |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 9.94500 | 9.94500 | 9.94500 | 72.10623 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.35471 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK42 On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.66591 | | | | 0.00 | 0 | 100,000,00 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| NBK43 On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.79534 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For NBK43B | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.87560 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.99315 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.38894 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.15163 | | | | 0.00 | 0 | |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.81409 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.11368 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.29568 | | | | 0.00 | 0 | |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.45892 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.48052 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 99.94499 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.32904 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.19427 | | | | 0.00 | 0 | |
| Total NBKB56 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 NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.28634 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.58333 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.25776 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 101.53757 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 100.13716 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.42776 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 100.46241 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.87116 | | | | 0.00 | 0 | |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 9.11500 | 105.47362 | 9.11500 | 105.44808 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.86366 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| NCLN8 On 20/03/2024 Spot Bond | | | 9.15000 | 104.94198 | 9.15000 | 104.91647 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.87116 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.88303 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.89801 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.94809 | | | | 0.00 | 0 | |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 104.10841 | | | | 0.00 | 0 | |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.01261 | | | | 0.00 | 13,396,000,000 | 6,698,000,000 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 13,396,000,000 | 6,698,000,000 |
| Total For NGL01 | | | | | | | | | | 0.00 | 13,396,000,000 | 6,698,000,000 |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 101.41683 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 103.24707 | | | | 0.00 | 0 | |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.77154 | | | | 0.00 | 0 | |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.37269 | | | | 0.00 | 0 | 3,535,000,000 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 3,535,000,000 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 3,535,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.54831 | | | | 0.00 | 0 | |
| Total NGL05 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 NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.40826 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 100.37410 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.27389 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 104.59780 | | | | 0.00 | 0 | |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 104.12615 | | | | 0.00 | 30,000,000 | 2,510,000,00 |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 30,000,000 | 2,510,000,00 |
| Total For NGLT1B | | | | | | | | | | 0.00 | 30,000,000 | 2,510,000,00 |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 104.16809 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.77336 | | | | 0.00 | 400,000,000 | 227,000,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 227,000,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 400,000,000 | 227,000,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.52636 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 103.44702 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 101.63048 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 104.05921 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 101.25890 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 100.43331 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For NHM009 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.54793 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For NHM011 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 102.05979 | | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 20/11/2021 Spot Bond | | | | | 0.00000 | 100.20271 | | | | 0.00 | 0 | 0 |
| Total NHM014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM014 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 101.21143 | | | | 0.00 | 0 | 0 |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 100.12938 | | | | 0.00 | 0 | 0 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 100.75800 | | | | 0.00 | 0 | 0 |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 99.81260 | | | | 0.00 | 0 | 0 |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 99.84443 | | | | 0.00 | 0 | 0 |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.07000 | 5.07000 | 5.07000 | 210.38802 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.72000 | 3.72000 | 3.72000 | 195.64285 | | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| NI25 | On | 31/01/2025 | Spot Bond | | | 2.91500 | 2.91500 | 2.91500 | 148.18212 | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | | | 0.00 | 0 | |
| NI29 | On | 31/03/2029 | Spot Bond | | | 3.48000 | 3.48000 | 3.48000 | 108.62969 | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | | | 0.00 | 0 | |
| NI33 | On | 28/02/2033 | Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | | | 0.00 | 0 | |
| NI38 | On | 31/01/2038 | Spot Bond | | | 5.01000 | 5.01000 | 5.01000 | 105.99916 | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | | | 0.00 | 0 | |
| NILB11 | On | 31/01/2025 | Spot Bond | | | 3.02000 | 3.02000 | 3.02000 | 147.63607 | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | | | 0.00 | 0 | |
| NILB12 | On | 07/12/2033 | Spot Bond | | | 3.45000 | 197.82969 | 3.45000 | 197.76789 | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | | | 0.00 | 0 | |
| NILB13 | On | 31/01/2025 | Spot Bond | | | 3.41000 | 3.41000 | 3.41000 | 145.62833 | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | | | 0.00 | 0 | |
| NILB14 | On | 31/03/2028 | Spot Bond | | | 3.36500 | 3.36500 | 3.36500 | 199.98675 | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | | | 0.00 | 0 | |
| NILB15 | On | 31/03/2028 | Spot Bond | | | 3.51000 | 198.26153 | 3.51000 | 198.19937 | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | | | 0.00 | 0 | |
| NILB17 | On | 31/01/2038 | Spot Bond | | | 5.12500 | 104.48079 | 5.12500 | 104.44335 | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | | | 0.00 | 0 | |
| NN014 | On | 10/09/2024 | Spot Bond | | | | | 0.00000 | 102.31264 | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | | | 0.00 | 0 | |
| NN016 | On | 20/03/2024 | Spot Bond | | | | | 0.00000 | 100.94717 | | | 0.00 | 0 | |
| Total NN016 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 NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 97.98092 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 132.61023 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.65122 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.72642 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.21960 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 99.89915 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 99.58678 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.46312 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 123.18081 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 99.27257 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.89746 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.55592 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 142.10819 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.06843 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 141.90101 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 140.61403 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.00898 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 127.44575 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 97.23658 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN056 On 26/08/2022 Spot Bond | | | | | 0.00000 | 97.92447 | | | | 0.00 | 0 | |
| Total NN056 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN056 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 97.13911 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 98.52407 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.06305 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.40604 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NNF010 On 12/06/2025 Spot Bond | | | | | 0.00000 | 99.27437 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF010 On 24/06/2025 Spot Bond | | | | | 0.00000 | 107.76000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF010 On 24/06/2025 Spot Bond | | | | | 0.00000 | 106.13000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF010 On 15/07/2025 Spot Bond | | | | | 0.00000 | 109.56000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF010 On 07/07/2025 Spot Bond | | | | | 0.00000 | 108.28000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF010 On 21/09/2023 Spot Bond | | | | | 0.00000 | 107.98656 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF020 On 01/08/2022 Spot Bond | | | | | 0.00000 | 110.50392 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF020 On 18/11/2021 Spot Bond | | | | | 0.00000 | 99.98756 | | | | 0.00 | 0 | |
| Total NNF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF021 | | | | | | | | | | 0.00 | 0 | |
| NNF020 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.85400 | | | | 0.00 | 0 | |
| Total NNF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF022 | | | | | | | | | | 0.00 | 0 | |
| NNF020 On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.42763 | | | | 0.00 | 0 | |
| Total NNF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF023 | | | | | | | | | | 0.00 | 0 | |
| NNF020 On 17/02/2026 Spot Bond | | | | | 0.00000 | 90.33054 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF025 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.12552 | | | | 0.00 | 0 | |
| Total NNF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF026 | | | | | | | | | | 0.00 | 0 | |
| NNF026 On 09/06/2021 Spot Bond | | | | | 0.00000 | 100.85964 | | | | 0.00 | 0 | |
| Total NNF027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF027 | | | | | | | | | | 0.00 | 0 | |
| NNF027 On 09/07/2021 Spot Bond | | | | | 0.00000 | 101.22121 | | | | 0.00 | 0 | |
| Total NNF028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF028 | | | | | | | | | | 0.00 | 0 | |
| NNF028 On 19/04/2022 Spot Bond | | | | | 0.00000 | 96.47091 | | | | 0.00 | 0 | |
| Total NNF029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF029 | | | | | | | | | | 0.00 | 0 | |
| NNF029 On 01/08/2022 Spot Bond | | | | | 0.00000 | 110.50392 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 20/07/2021 Spot Bond | | | | | 0.00000 | 100.35393 | | | | 0.00 | 0 | |
| Total NNF030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF030 | | | | | | | | | | 0.00 | 0 | |
| NNF030 On 19/04/2022 Spot Bond | | | | | 0.00000 | 96.45402 | | | | 0.00 | 0 | |
| Total NNF031 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF031 | | | | | | | | | | 0.00 | 0 | |
| NNF031 On 06/08/2021 Spot Bond | | | | | 0.00000 | 100.14474 | | | | 0.00 | 0 | |
| Total NNF032 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF032 | | | | | | | | | | 0.00 | 0 | |
| NNF032 On 05/08/2024 Spot Bond | | | | | 0.00000 | 128.80676 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 12/09/2024 Spot Bond | | | | | 0.00000 | 108.01364 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NQ1A10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 131.08275 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A20 On 22/05/2052 Spot Bond | | | | | 0.00000 | 84.29204 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 99.90057 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.90045 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 101.18773 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.91904 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.54256 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.89293 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 99.89755 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.91042 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 112.57540 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.90755 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 6.39500 | 108.58323 | 6.39500 | 108.56466 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| NRA02 On 31/05/2023 Spot Bond | | | 2.65000 | 199.87117 | 2.65000 | 199.81305 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 9.42000 | 120.70694 | 9.42000 | 120.67642 | | | | 0.00 | 0 | 2,000,00 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,00 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 2,000,00 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 18.04513 | 100.00000 | 18.00498 | | | | 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 | 101.28262 | | | | 0.00 | 0 | |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.02480 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.16123 | | | | 0.00 | 0 | |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.69768 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.91713 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.92966 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC29 On 19/03/2022 Spot Bond | | | | | 0.00000 | 100.92979 | | | | 0.00 | 0 | |
| Total NTC29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC29 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC31 On 10/06/2022 Spot Bond | | | | | 0.00000 | 101.03365 | | | | 0.00 | 0 | |
| Total NTC31 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 NTC31 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 101.38460 | | | | 0.00 | 0 | 19,000,000,00 |
| Total NTC32 SPOT | | | | | | | | | | 0.00 | 0 | 19,000,000,00 |
| Total For NTC32 | | | | | | | | | | 0.00 | 0 | 19,000,000,00 |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 100.88436 | | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.55085 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML06 On 19/03/2022 Spot Bond | | | 5.56500 | 105.50364 | 5.56500 | 105.48790 | | | | 0.00 | 0 | |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 7.33000 | 113.70042 | 7.33000 | 113.67819 | | | | 0.00 | 0 | 1,530,000,00 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,00 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,00 |
| OML09 On 14/09/2022 Spot Bond | | | 5.75500 | 108.37444 | 5.75500 | 108.35772 | | | | 0.00 | 0 | |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | |
| OML10 On 14/09/2025 Spot Bond | | | 7.65500 | 115.36604 | 7.65500 | 115.34250 | | | | 0.00 | 0 | 850,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 850,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 850,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.96367 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.30407 | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| Total For OML12 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,00 |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 101.22569 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.31646 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 100.17402 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|------------|
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 100.17996 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.20966 | | | | 0.00 | 0 | |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | |
| PMM53 On 08/10/2021 Spot Bond | | | | | 0.00000 | 100.57355 | | | | 0.00 | 0 | |
| Total PMM53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM53 | | | | | | | | | | 0.00 | 0 | |
| PMM55 On 28/08/2021 Spot Bond | | | | | 0.00000 | 101.16589 | | | | 0.00 | 0 | |
| Total PMM55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM55 | | | | | | | | | | 0.00 | 0 | |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95768 | | | | 0.00 | 0 | |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95192 | | | | 0.00 | 0 | |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95109 | | | | 0.00 | 0 | |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.95027 | | | | 0.00 | 0 | |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 7.41000 | 118.19682 | 7.37000 | 118.36944 | | | 259,169,945,331,000.00 | 2,059,267,199,100 | 2,936,398,747,000 | |
| Total R186 SPOT | | | | | | | | | 9,169,945,331,000.00 | 059,267,199,100 | 936,398,747,000 | |
| Total For R186 | | | | | | | | | 9,169,945,331,000.00 | 059,267,199,100 | 936,398,747,000 | |
| R197 On 07/12/2023 Spot Bond | | | 1.39000 | 323.45847 | 1.45000 | 322.91797 | | | 30,427,330,184,000.00 | 21,890,165,600 | 147,162,428,500 | |
| Total R197 SPOT | | | | | | | | | 10,427,330,184,000.00 | 21,890,165,600 | 147,162,428,500 | |
| Total For R197 | | | | | | | | | 10,427,330,184,000.00 | 21,890,165,600 | 147,162,428,500 | |
| R202 On 07/12/2023 Spot Bond | | | 4.06500 | 232.11297 | 4.07000 | 231.92240 | | | 318,056,914,521,000.00 | 78,242,783,400 | 244,816,099,700 | |
| Total R202 SPOT | | | | | | | | | 18,056,914,521,000.00 | 78,242,783,400 | 244,816,099,700 | |
| Total For R202 | | | | | | | | | 18,056,914,521,000.00 | 78,242,783,400 | 244,816,099,700 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2023 On 28/02/2023 Spot Bond | | | 4.74500 | 106.73896 | 4.72500 | 106.76043 | | | 630,610,790,868,500.00 | 132,900,061,300 | 553,529,162,400 |
| Total R2023 SPOT | | | | | | | | | 10,610,790,868,500.00 | 132,900,061,300 | 553,529,162,400 |
| Total For R2023 | | | | | | | | | 10,610,790,868,500.00 | 132,900,061,300 | 553,529,162,400 |
| R2030 On 31/01/2030 Spot Bond | | | 9.05500 | 96.08211 | 9.05500 | 96.05861 | | | 816,667,759,483,000.00 | 1,084,115,710,600 | 1,016,407,638,400 |
| Total R2030 SPOT | | | | | | | | | 16,667,759,483,000.00 | 084,115,710,600 | 016,407,638,400 |
| Total For R2030 | | | | | | | | | 16,667,759,483,000.00 | 084,115,710,600 | 016,407,638,400 |
| R2032 On 31/03/2032 Spot Bond | | | 9.84000 | 90.59274 | 9.84000 | 90.56897 | | | 935,329,325,856,000.00 | 1,314,565,988,400 | 792,958,439,700 |
| Total R2032 SPOT | | | | | | | | | 15,329,325,856,000.00 | 314,565,988,400 | 792,958,439,700 |
| Total For R2032 | | | | | | | | | 15,329,325,856,000.00 | 314,565,988,400 | 792,958,439,700 |
| R2035 On 28/02/2035 Spot Bond | | | 10.48000 | 90.30867 | 10.48000 | 90.28361 | | | 924,356,128,824,000.00 | 1,137,820,241,300 | 1,928,734,973,400 |
| Total R2035 SPOT | | | | | | | | | 24,356,128,824,000.00 | 137,820,241,300 | 928,734,973,400 |
| Total For R2035 | | | | | | | | | 24,356,128,824,000.00 | 137,820,241,300 | 928,734,973,400 |
| R2037 On 31/01/2037 Spot Bond | | | 10.65500 | 86.22220 | 10.65500 | 86.19747 | | | 246,166,848,207,000.00 | 586,219,319,400 | 1,297,744,244,900 |
| Total R2037 SPOT | | | | | | | | | 16,166,848,207,000.00 | 586,219,319,400 | 297,744,244,900 |
| Total For R2037 | | | | | | | | | 16,166,848,207,000.00 | 586,219,319,400 | 297,744,244,900 |
| R2040 On 31/01/2040 Spot Bond | | | 10.80500 | 88.25994 | 10.80500 | 88.23428 | | | 740,087,687,570,500.00 | 253,594,418,100 | 1,031,709,757,300 |
| Total R2040 SPOT | | | | | | | | | 10,087,687,570,500.00 | 253,594,418,100 | 031,709,757,300 |
| Total For R2040 | | | | | | | | | 10,087,687,570,500.00 | 253,594,418,100 | 031,709,757,300 |
| R2044 On 31/01/2044 Spot Bond | | | 10.84000 | 85.03266 | 10.84000 | 85.00787 | | | 898,585,664,160,000.00 | 359,648,124,000 | 1,276,417,852,600 |
| Total R2044 SPOT | | | | | | | | | 18,585,664,160,000.00 | 359,648,124,000 | 276,417,852,600 |
| Total For R2044 | | | | | | | | | 18,585,664,160,000.00 | 359,648,124,000 | 276,417,852,600 |
| R2048 On 28/02/2048 Spot Bond | | | 10.77500 | 84.18708 | 10.77500 | 84.16306 | | | 051,733,288,835,000.00 | 1,582,527,451,400 | 1,162,885,896,200 |
| Total R2048 SPOT | | | | | | | | | 1,733,288,835,000.00 | 582,527,451,400 | 162,885,896,200 |
| Total For R2048 | | | | | | | | | 1,733,288,835,000.00 | 582,527,451,400 | 162,885,896,200 |
| R209 On 31/03/2036 Spot Bond | | | 10.42000 | 69.62297 | 10.39500 | 69.74725 | | | 779,516,491,144,000.00 | 554,656,093,200 | 861,519,131,000 |
| Total R209 SPOT | | | | | | | | | 9,516,491,144,000.00 | 554,656,093,200 | 361,519,131,000 |
| Total For R209 | | | | | | | | | 9,516,491,144,000.00 | 554,656,093,200 | 361,519,131,000 |
| R210 On 31/03/2028 Spot Bond | | | 2.99000 | 204.75626 | 3.01000 | 204.44067 | | | 23,287,316,000,000.00 | 7,788,400,000 | 70,415,455,000 |
| Total R210 SPOT | | | | | | | | | 23,287,316,000,000.00 | 7,788,400,000 | 70,415,455,000 |
| Total For R210 | | | | | | | | | 23,287,316,000,000.00 | 7,788,400,000 | 70,415,455,000 |
| R212 On 31/01/2022 Spot Bond | | | 0.57000 | 172.59302 | 0.58000 | 172.54056 | | | 48,792,000,000,000.00 | 85,600,000,000 | 233,417,600,000 |
| Total R212 SPOT | | | | | | | | | 18,792,000,000,000.00 | 85,600,000,000 | 233,417,600,000 |
| Total For R212 | | | | | | | | | 18,792,000,000,000.00 | 85,600,000,000 | 233,417,600,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.51000 | 85.72266 | 9.45500 | 86.01073 | | | 020,064,506,607,000.00 | 317,567,245,700 | 660,507,154,300 |
| Total R213 SPOT | | | | | | | | | 20,064,506,607,000.00 | 317,567,245,700 | 660,507,154,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R213 | | | | | | | | | 20,064,506,607,000.00 | 317,567,245,700 | 360,507,154,30 |
| R214 On 28/02/2041 Spot Bond | | | 10.74000 | 66.87837 | 10.74000 | 66.85935 | | | 154,450,776,526,000.00 | 479,930,239,900 | 849,651,476,50 |
| Total R214 SPOT | | | | | | | | | 14,450,776,526,000.00 | 479,930,239,900 | 349,651,476,50 |
| Total For R214 | | | | | | | | | 14,450,776,526,000.00 | 479,930,239,900 | 349,651,476,50 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 100.99599 | | | 0.00 | 0 | |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.15109 | | | 0.00 | 0 | |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.65694 | | | 0.00 | 0 | |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.03336 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.95099 | | | 0.00 | 350,000,000 | 350,000,00 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 350,000,000 | 350,000,00 |
| Total For RDFB14 | | | | | | | | | 0.00 | 350,000,000 | 350,000,00 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.27783 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 99.43505 | | | 0.00 | 0 | |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 97.92330 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 96.72622 | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 22/03/2022 Spot Bond | | | | | 0.00000 | 101.04019 | | | 0.00 | 0 | |
| Total RDFB19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB19 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.80371 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.84114 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.72986 | | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 98.88159 | | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 97.72544 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For RDFB24 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.28029 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFC5 On 11/06/2021 Spot Bond | | | | | 0.00000 | 101.02773 | | | | 0.00 | 0 | |
| Total RDFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFC51 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/09/2021 Spot Bond | | | | | 0.00000 | 100.95949 | | | | 0.00 | 0 | |
| Total RED143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED143 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.15648 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2021 Spot Bond | | | | | 0.00000 | 101.75863 | | | | 0.00 | 0 | |
| Total RED161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED161 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.45583 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.73435 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 102.51572 | | | | 0.00 | 0 | |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 103.61237 | | | | 0.00 | 0 | |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.78592 | | | | 0.00 | 0 | |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.88773 | | | | 0.00 | 0 | 3,300,000,00 |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | 3,300,000,00 |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | 3,300,000,00 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.12017 | | | | 0.00 | 0 | 400,000,00 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.50977 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 101.16753 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.43991 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.40405 | | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 100.15021 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 6.37500 | 111.45260 | 6.37500 | 111.43339 | | | | 0.00 | 0 | |
| Total RW23 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 RW23 | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.32500 | 99.06828 | 11.32500 | 99.03830 | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | 0.00 | 0 | |
| SBK23 On 28/05/2022 Spot Bond | | | 4.88500 | 112.06866 | 4.88500 | 112.05372 | | | 0.00 | 0 | |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.24144 | | | 0.00 | 0 | |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.97533 | | | 0.00 | 0 | |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | |
| SBS19 On 23/06/2021 Spot Bond | | | 4.51500 | 104.62409 | 4.51500 | 104.61121 | | | 0.00 | 0 | |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 7.11500 | 112.23327 | 7.11500 | 112.21195 | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.02557 | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 5.84000 | 113.20610 | 5.84000 | 113.18809 | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 7.21000 | 103.95254 | 7.21000 | 103.93220 | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 7.63500 | 114.49838 | 7.63500 | 114.47482 | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 6.17500 | 113.30464 | 6.17500 | 113.28592 | | 61,750,000,000,000.00 | 10,000,000,000 | 5,000,000,00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|----------------------|---------------------|
| Total SBS34 SPOT | | | | | | | | | 1,750,000,000.00 | 10,000,000.00 | 5,000,000.00 |
| Total For SBS34 | | | | | | | | | 1,750,000,000.00 | 10,000,000.00 | 5,000,000.00 |
| SBS38 On 29/01/2025 Spot Bond | | | 6.41000 | 111.42239 | 6.41000 | 111.40297 | | | 32,050,000,000.00 | 5,000,000,000 | 5,000,000.00 |
| Total SBS38 SPOT | | | | | | | | | 2,050,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| Total For SBS38 | | | | | | | | | 2,050,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| SBS39 On 29/01/2030 Spot Bond | | | 8.59000 | 109.66458 | 8.59000 | 109.63911 | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | 0.00 | 0 | |
| SBS4 On 16/11/2021 Spot Bond | | | 4.81500 | 101.85457 | 4.81500 | 101.84145 | | | 0.00 | 0 | |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 5.21000 | 106.88739 | 5.21000 | 106.87245 | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 6.81500 | 114.73723 | 6.81500 | 114.71634 | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 7.78500 | 115.39841 | 7.78500 | 115.37446 | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 5.23000 | 111.62178 | 5.23000 | 111.60587 | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.34954 | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.75536 | | | 0.00 | 0 | |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS49 | | | | | | | | | 0.00 | 0 | |
| SBS50 On 31/01/2022 Spot Bond | | | 4.51500 | 106.16953 | 4.51500 | 106.15644 | | | 0.00 | 0 | |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 5.80500 | 5.80500 | 5.80500 | 112.65997 | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.89353 | | | | 0.00 | 80,000,000 | 63,000,000 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 63,000,000 |
| Total For SBS52 | | | | | | | | | | 0.00 | 80,000,000 | 63,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.27378 | | | | 0.00 | 0 | 72,000,000 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 72,000,000 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 72,000,000 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.75068 | | | | 0.00 | 0 | 4,028,000,000 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 4,028,000,000 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 4,028,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 4.83500 | 108.09020 | 4.83500 | 108.07601 | | | | 0.00 | 0 | 60,000,000 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.66745 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 104.02216 | | | | 0.00 | 0 | 30,000,000 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.98537 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.83980 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.85196 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.89605 | | | | 0.00 | 0 | 106,000,000 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 106,000,000 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 106,000,000 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.64527 | | | | 0.00 | 0 | 645,000,000 |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 645,000,000 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 645,000,000 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 101.04518 | | | | 0.00 | 0 | |
| Total SBS66 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 SBS66 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.73173 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.21887 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.13025 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 1.87000 | 319.82436 | 1.87000 | 319.73815 | | | | 0.00 | 0 | 13,300,00 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 13,300,00 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 13,300,00 |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.02000 | 5.02000 | 5.02000 | 211.40537 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.80202 | | | | 0.00 | 0 | |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.16696 | | | | 0.00 | 0 | 356,000,00 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 356,000,00 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 356,000,00 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.14573 | | | | 0.00 | 0 | |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | |
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 104.58842 | | | | 0.00 | 400,000,000 | 700,000,00 |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 700,000,00 |
| Total For SBT104 | | | | | | | | | | 0.00 | 400,000,000 | 700,000,00 |
| SBT105 On 31/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT105 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.53044 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.36538 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | 6.82500 | 112.94321 | 6.82500 | 112.92239 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.52580 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.78780 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 25/06/2025 Spot Bond | | | | | 0.00000 | 105.86464 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 28/11/2025 Spot Bond | | | | | 0.00000 | 101.51358 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 100.88505 | | | | 0.00 | 0 | |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 99.65701 | | | | 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 | 100.16738 | | | | 0.00 | 0 | |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.18001 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00007 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.40308 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 6.52500 | 110.38214 | 6.52500 | 110.36277 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.48556 | | | | 0.00 | 0 | |
| Total SNT04 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 SNT04 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 101.19283 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 99.92241 | | | | 0.00 | 0 | 1,000,000,00 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.00729 | | | | 0.00 | 0 | |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.45678 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94770 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 99.93949 | | | | 0.00 | 0 | |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.81769 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.94532 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.92802 | | | | 0.00 | 0 | |
| Total SPG006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG006 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.16718 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.68427 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.56139 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG010 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.20439 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 01/12/2021 Spot Bond | | | | | 0.00000 | 101.01223 | | | | 0.00 | 0 | |
| Total SPGC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC02 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.51624 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSN011 On 31/01/2025 Spot Bond | | | 3.57500 | 3.57500 | 3.57500 | 144.78851 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN017 On 21/12/2026 Spot Bond | | | 7.34500 | 118.51577 | 7.34500 | 118.49230 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN021 On 28/02/2031 Spot Bond | | | 8.94500 | 88.97544 | 8.94500 | 88.95428 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN029 On 07/12/2023 Spot Bond | | | | | 0.00000 | 98.12859 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN037 On 01/06/2021 Spot Bond | | | | | 0.00000 | 101.30903 | | | | 0.00 | 0 | |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | |
| SSN040 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.51900 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN041 On 13/10/2023 Spot Bond | | | 6.12500 | 109.01593 | 6.12500 | 108.99796 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN043 On 31/01/2038 Spot Bond | | | 4.96000 | 106.72209 | 4.96000 | 106.68434 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.72326 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.28118 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.11597 | | | | 0.00 | 0 | 2,500,000.00 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 2,500,000.00 |
| SSN05 On 08/12/2023 Spot Bond | | | 2.48000 | 2.48000 | 2.48000 | 315.19000 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.32249 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.21218 | | | | 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 | 100.53789 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/03/2028 Spot Bond | | | 4.23000 | 4.23000 | 4.23000 | 189.58901 | | | | 0.00 | 0 | |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/01/2025 Spot Bond | | | 2.96000 | 2.96000 | 2.96000 | 147.94782 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/01/2038 Spot Bond | | | 5.16000 | 5.16000 | 5.16000 | 103.97533 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06 On 31/03/2029 Spot Bond | | | 4.02500 | 4.02500 | 4.02500 | 104.47526 | | | | 0.00 | 0 | |
| Total SSN064 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 SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 4.19000 | 4.19000 | 4.19000 | 190.05602 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.18152 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.15836 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 101.10142 | | | | 0.00 | 0 | |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.97798 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.95393 | | | | 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 | 100.92043 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.53106 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 99.62600 | | | | 0.00 | 0 | |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 99.85110 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN081 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.08989 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN082 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.18629 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN083 On 07/12/2033 Spot Bond | | | 4.94500 | 4.94500 | 4.94500 | 212.94267 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.64306 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.51951 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN093 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.23159 | | | | 0.00 | 0 | |
| Total SSN095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN095 | | | | | | | | | | 0.00 | 0 | |
| SSN095 On 28/05/2025 Spot Bond | | | | | 0.00000 | 101.00560 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN096 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.30873 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN098 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.09991 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN099 On 31/01/2030 Spot Bond | | | 9.72000 | 92.39204 | 9.72000 | 92.36782 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN100 On 28/11/2021 Spot Bond | | | | | 0.00000 | 100.99613 | | | | 0.00 | 0 | |
| Total SSN101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN101 | | | | | | | | | | 0.00 | 0 | |

| 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 21/12/2026 Spot Bond | | | | | 0.00000 | 101.03878 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.93336 | | | | 0.00 | 0 | |
| Total SSN103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN103 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/03/2028 Spot Bond | | | 4.23500 | 91.79186 | 4.23500 | 189.53073 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 07/12/2033 Spot Bond | | | 5.12500 | 87.21944 | 5.12500 | 209.27582 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 04/02/2022 Spot Bond | | | | | 0.00000 | 100.17714 | | | | 0.00 | 0 | |
| Total SSN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN106 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.09796 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 17/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN110 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.93117 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 14/07/2021 Spot Bond | | | | | 0.00000 | 100.43839 | | | | 0.00 | 0 | |
| Total SSN112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN112 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 10/08/2021 Spot Bond | | | | | 0.00000 | 100.12992 | | | | 0.00 | 0 | |
| Total SSN113 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN113 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.58918 | | | | 0.00 | 0 | |
| Total SSN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN114 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 11/08/2021 Spot Bond | | | | | 0.00000 | 100.37884 | | | | 0.00 | 0 | |
| Total SSN115 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 SSN115 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 7.94000 | 105.01302 | 7.94000 | 104.99068 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94416 | | | | 0.00 | 0 | |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | |
| T14A12 On 21/11/2021 Spot Bond | | | 3.84500 | 102.57008 | 3.84500 | 102.55930 | | | | 0.00 | 0 | |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | |
| T14A13 On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.87504 | | | | 0.00 | 0 | |
| Total T14A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T14A13 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2021 Spot Bond | | | | | 0.00000 | 99.95289 | | | | 0.00 | 0 | |
| Total T16OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM2 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.95508 | | | | 0.00 | 0 | |
| Total T16OM3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM3 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.94995 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.94727 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 101.30703 | 7.21000 | 101.28311 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.29883 | | | | 0.00 | 0 | |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.41605 | | | | 0.00 | 0 | |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | |
| TFS145 On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.92081 | | | | 0.00 | 0 | 90,000,00 |

| 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 TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| TFS148 On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.23166 | | | | 0.00 | 0 | |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | |
| TFS149 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.59995 | | | | 0.00 | 0 | 100,000,00 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| TFS153 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.22529 | | | | 0.00 | 0 | 100,000,00 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| TFS154 On 03/09/2021 Spot Bond | | | | | 0.00000 | 101.08612 | | | | 0.00 | 0 | |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | |
| TFS155 On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.64502 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS156 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.63023 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.91950 | | | | 0.00 | 0 | |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | |
| TFS158 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.26860 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS159 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.15469 | | | | 0.00 | 0 | |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | |
| TFS161 On 27/05/2024 Spot Bond | | | | | 0.00000 | 99.46135 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.57714 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.96215 | | | | 0.00 | 0 | 130,000,00 |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,00 |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | 130,000,00 |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.21988 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.42253 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TH10A On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94264 | | | | 0.00 | 0 | |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 3.84500 | 103.03500 | 3.84500 | 103.02417 | | | | 0.00 | 0 | |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.27899 | | | | 0.00 | 0 | |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | |
| TH14A On 21/11/2021 Spot Bond | | | 3.84500 | 102.66817 | 3.84500 | 102.65737 | | | | 0.00 | 0 | |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.93598 | | | | 0.00 | 0 | |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.04059 | | | | 0.00 | 0 | |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | |
| TH14B On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94056 | | | | 0.00 | 0 | |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.18339 | | | | 0.00 | 0 | |
| Total TH14C1 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 TH14C1 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.23649 | | | | 0.00 | 0 | |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.93402 | | | | 0.00 | 0 | |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.89790 | | | | 0.00 | 0 | |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.54765 | | | | 0.00 | 0 | |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.40525 | | | | 0.00 | 0 | |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.93521 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | 9.82000 | 9.82000 | 9.82000 | 99.89412 | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | | | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.84926 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94792 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95031 | | | | 0.00 | 0 | |
| Total TH15A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A9 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94292 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.23261 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.30623 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.93781 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.37142 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94042 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.96276 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.26385 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.91731 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 99.94954 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.82959 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 101.99496 | 8.49000 | 101.97154 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.17844 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16A ^f On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94693 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A ⁱ On 21/08/2022 Spot Bond | | | | | 0.00000 | 99.94965 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A ^l On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94726 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A ^o On 21/08/2024 Spot Bond | | | 5.76000 | 101.35820 | 5.76000 | 101.34231 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B ^r On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94487 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B ^s On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94095 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B ^t On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94073 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C ^u On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.94150 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C ^v On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.93628 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C ^w On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.93769 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D ^x On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.91816 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D ^y On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.90895 | | | | 0.00 | 0 | |
| Total TH16D2 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 TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 99.91436 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.94231 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17C On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.93835 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17D On 21/02/2026 Spot Bond | | | | | 0.00000 | 99.91810 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17O On 21/02/2022 Spot Bond | | | | | 0.00000 | 99.95153 | | | | 0.00 | 0 | |
| Total TH17O1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O1 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.87507 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 5.86500 | 105.71802 | 5.86500 | 105.70141 | | | 11,730,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total TL24 SPOT | | | | | | | | | 11,730,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total For TL24 | | | | | | | | | 11,730,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| TL25 On 04/09/2024 Spot Bond | | | 6.92500 | 109.60808 | 6.92500 | 109.58781 | | | 0.00 | 0 | 0 | |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL25 | | | | | | | | | 0.00 | 0 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.66785 | | | 0.00 | 0 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.67397 | | | 0.00 | 0 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 7.82000 | 105.46238 | 7.82000 | 105.44028 | | | 0.00 | 0 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.98272 | | | 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 TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.84969 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.21375 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.10269 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 6.70500 | 109.51859 | 6.70500 | 109.49896 | | | 295,567,128,000.00 | 44,081,600 | 1,238,800,00 | |
| Total TN23 SPOT | | | | | | | | | 295,567,128,000.00 | 44,081,600 | 1,238,800,00 | |
| Total For TN23 | | | | | | | | | 295,567,128,000.00 | 44,081,600 | 1,238,800,00 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 23.15066 | 100.00000 | 23.09970 | | | 0.00 | 0 | | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | | |
| TN25 On 19/08/2025 Spot Bond | | | 8.42000 | 106.08264 | 8.42000 | 106.05847 | | | 157,180,969,712,000.00 | 18,667,573,600 | 12,510,900,00 | |
| Total TN25 SPOT | | | | | | | | | 157,180,969,712,000.00 | 18,667,573,600 | 12,510,900,00 | |
| Total For TN25 | | | | | | | | | 157,180,969,712,000.00 | 18,667,573,600 | 12,510,900,00 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 14.43718 | 100.00000 | 14.40487 | | | 0.00 | 0 | | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | | |
| TN27 On 14/11/2027 Spot Bond | | | 9.14000 | 98.93908 | 9.14000 | 98.91505 | | | 279,657,993,044,000.00 | 30,597,154,600 | 17,036,519,00 | |
| Total TN27 SPOT | | | | | | | | | 279,657,993,044,000.00 | 30,597,154,600 | 17,036,519,00 | |
| Total For TN27 | | | | | | | | | 279,657,993,044,000.00 | 30,597,154,600 | 17,036,519,00 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.45103 | 100.00000 | 9.43023 | | | 0.00 | 0 | | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | | |
| TN30 On 09/10/2030 Spot Bond | | | 10.66500 | 100.13195 | 10.66500 | 100.10353 | | | 0.00 | 0 | 1,200,000,00 | |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 1,200,000,00 | |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 1,200,000,00 | |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 117.39458 | 8.00000 | 117.36942 | | | 0.00 | 0 | | |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| TN40 On 09/10/2040 Spot Bond | | | 12.08000 | 91.24140 | 12.08000 | 91.21217 | | | 40,468,000,000,000.00 | 3,350,000,000 | 1,965,000,000 |
| Total TN40 SPOT | | | | | | | | | 10,468,000,000,000.00 | 3,350,000,000 | 1,965,000,000 |
| Total For TN40 | | | | | | | | | 10,468,000,000,000.00 | 3,350,000,000 | 1,965,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.12201 | 10.75000 | 101.09309 | | | 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 | 98.96564 | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | 5.83500 | 104.59125 | 5.83500 | 104.57491 | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | 0.00 | 0 | |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.03084 | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.05304 | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | 0.00 | 0 | |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.09807 | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.49040 | | | 0.00 | 0 | |
| Total TRA4A2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A2 | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.51606 | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 6.12500 | 109.00637 | 6.12500 | 108.98840 | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.49040 | | | 0.00 | 0 | |
| Total TRA4A6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A6 | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.51606 | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 100.81032 | 8.62000 | 100.78707 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 97.78887 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.45197 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 21/07/2021 Spot Bond | | | | | 0.00000 | 99.16126 | | | | 0.00 | 0 | |
| Total TSP248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP248 | | | | | | | | | | 0.00 | 0 | |
| TSP24 On 22/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSP249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP249 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 06/09/2021 Spot Bond | | | | | 0.00000 | 98.56846 | | | | 0.00 | 0 | |
| Total TSP250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP250 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 16/09/2021 Spot Bond | | | | | 0.00000 | 98.64244 | | | | 0.00 | 0 | |
| Total TSP251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP251 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 17/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TSP253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP253 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 26/05/2021 Spot Bond | | | | | 0.00000 | 99.90428 | | | | 0.00 | 0 | |
| Total TSP254 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP254 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 29/11/2021 Spot Bond | | | | | 0.00000 | 97.77751 | | | | 0.00 | 0 | |
| Total TSP255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP255 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 14/02/2022 Spot Bond | | | | | 0.00000 | 96.47727 | | | | 0.00 | 0 | |
| Total TSP256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP256 | | | | | | | | | | 0.00 | 0 | |
| TSP25 On 11/03/2022 Spot Bond | | | | | 0.00000 | 95.95792 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TSP257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP257 | | | | | | | | | | 0.00 | 0 | |
| TSP257 On 16/03/2022 Spot Bond | | | | | 0.00000 | 95.82115 | | | | 0.00 | 0 | |
| Total TSP258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP258 | | | | | | | | | | 0.00 | 0 | |
| TSP258 On 11/05/2022 Spot Bond | | | | | 0.00000 | 95.23552 | | | | 0.00 | 0 | |
| Total TSP259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP259 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.27848 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.35998 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.17437 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TUHF02 On 24/10/2024 Spot Bond | | | | | 0.00000 | 100.38228 | | | | 0.00 | 0 | |
| Total TUHF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TUHF02 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 18/05/2021 Spot Bond | | | | | 0.00000 | 107.97200 | | | | 0.00 | 0 | |
| Total TWC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC365 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 28/05/2021 Spot Bond | | | | | 0.00000 | 101.12380 | | | | 0.00 | 0 | |
| Total TWC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC366 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 10/06/2021 Spot Bond | | | | | 0.00000 | 101.12380 | | | | 0.00 | 0 | |
| Total TWC367 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC367 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 17/06/2021 Spot Bond | | | | | 0.00000 | 100.93240 | | | | 0.00 | 0 | |
| Total TWC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC368 | | | | | | | | | | 0.00 | 0 | |
| TWC36 On 08/07/2021 Spot Bond | | | | | 0.00000 | 100.39875 | | | | 0.00 | 0 | |
| Total TWC369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC369 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TWC37 On 15/07/2021 Spot Bond | | | | | 0.00000 | 103.38482 | | | | 0.00 | 0 | |
| Total TWC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC370 | | | | | | | | | | 0.00 | 0 | |
| TWC37 On 21/07/2021 Spot Bond | | | | | 0.00000 | 107.26904 | | | | 0.00 | 0 | |
| Total TWC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC371 | | | | | | | | | | 0.00 | 0 | |
| TWC37 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.11026 | | | | 0.00 | 0 | |
| Total TWC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC372 | | | | | | | | | | 0.00 | 0 | |
| TWC37 On 06/08/2021 Spot Bond | | | | | 0.00000 | 100.89030 | | | | 0.00 | 0 | |
| Total TWC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC373 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 9.52000 | 108.90184 | 9.52000 | 108.87432 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.00010 | | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.00012 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.00017 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 100.56180 | | | | 0.00 | 0 | |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.37454 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 99.96173 | | | | 0.00 | 0 | |
| Total VKE13 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 VKE13 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 99.90147 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.03860 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.04015 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 100.83332 | | | | 0.00 | 0 | |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.90840 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| WSP5 On 28/05/2021 Spot Bond | | | 4.55000 | 99.87549 | 4.55000 | 104.35690 | | | | 0.00 | 0 | |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 101.44282 | | | | 0.00 | 0 | |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.00e+017 | 471,613,190,000 | 475,310,682,10 |
| Total for SPOT : | | | | | | | | | | 1.00e+017 | 471,613,190,000 | 475,310,682,10 |
| Total Futures | | | | | | | | | | 1.00e+017 | 471,613,194,775 | 475,311,732,03 |
| Total Options | | | | | | | | | | 0.00 | 0 | 103,75 |
| Grand Total: | | | | | | | | | | 1.00e+017 | 471,613,194,775 | 475,311,835,75 |