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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2022

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 04/08/2022 | Bond Future | | | 12.59043 | 72.99581 | 12.67493 | 72.60851 | | | 0.00 | 0 | 35 |
| ES33 | On | 03/11/2022 | Bond Future | | | 12.82772 | 70.33833 | 12.91523 | 69.94818 | | | 0.00 | 0 | |
| ES33 | On | 02/02/2023 | Bond Future | | | 13.05771 | 71.55908 | 13.14873 | 71.16406 | | | 0.00 | 0 | |
| ES33 | On | 04/05/2023 | Bond Future | | | 13.27201 | 69.10708 | 13.36672 | 68.70620 | | | 0.00 | 0 | |
| ES33 | On | 03/08/2023 | Bond Future | | | 13.46904 | 70.51339 | 13.56761 | 70.10584 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 04/08/2022 | Bond Future | | | 12.97022 | 70.88312 | 13.05914 | 70.42630 | | | 0.00 | 0 | 4,76 |
| ES42 | On | 03/11/2022 | Bond Future | | | 13.19067 | 67.71700 | 13.28300 | 67.25621 | | | 0.00 | 0 | |
| ES42 | On | 02/02/2023 | Bond Future | | | 13.39661 | 68.89406 | 13.49263 | 68.42718 | | | 0.00 | 0 | |
| ES42 | On | 04/05/2023 | Bond Future | | | 13.59743 | 65.92153 | 13.69749 | 65.44737 | | | 0.00 | 0 | |
| ES42 | On | 03/08/2023 | Bond Future | | | 13.77694 | 67.26676 | 13.88100 | 66.78439 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| I2025 | On | 04/08/2022 | Bond Future | | | 162.28347 | 162.28347 | 161.73279 | 161.73279 | | | 0.00 | 0 | 11,18 |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| I2025 | On | 03/11/2022 | Bond Future | | | 164.78815 | 164.78815 | 164.23605 | 164.23605 | | | 0.00 | 0 | |
| I2025 | On | 02/02/2023 | Bond Future | | | 165.95728 | 165.95728 | 165.40048 | 165.40048 | | | 0.00 | 0 | |
| I2025 | On | 04/05/2023 | Bond Future | | | 169.05720 | 169.05720 | 168.49333 | 168.49333 | | | 0.00 | 0 | |
| I2025 | On | 03/08/2023 | Bond Future | | | 170.73691 | 170.73691 | 170.16617 | 170.16617 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 11,18 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 11,18 |
| I2029 | On | 04/08/2022 | Bond Future | | | 119.37869 | 119.37869 | 118.81695 | 118.81695 | | | 0.00 | 0 | 2,74 |
| I2029 | On | 03/11/2022 | Bond Future | | | 119.97237 | 119.97237 | 119.40714 | 119.40714 | | | 0.00 | 0 | |
| I2029 | On | 02/02/2023 | Bond Future | | | 122.05207 | 122.05207 | 121.48017 | 121.48017 | | | 0.00 | 0 | |
| I2029 | On | 04/05/2023 | Bond Future | | | 123.04398 | 123.04398 | 122.46444 | 122.46444 | | | 0.00 | 0 | |
| I2029 | On | 03/08/2023 | Bond Future | | | 125.53716 | 125.53716 | 124.94830 | 124.94830 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,74 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,74 |
| I2033 | On | 04/08/2022 | Bond Future | | | 112.53513 | 112.53513 | 112.01552 | 112.01552 | | | 0.00 | 0 | 9,54 |
| I2033 | On | 03/11/2022 | Bond Future | | | 112.93841 | 112.93841 | 112.41573 | 112.41573 | | | 0.00 | 0 | |
| I2033 | On | 02/02/2023 | Bond Future | | | 114.89594 | 114.89594 | 114.36707 | 114.36707 | | | 0.00 | 0 | |
| I2033 | On | 04/05/2023 | Bond Future | | | 115.66905 | 115.66905 | 115.13316 | 115.13316 | | | 0.00 | 0 | |
| I2033 | On | 03/08/2023 | Bond Future | | | 118.01259 | 118.01259 | 117.46814 | 117.46814 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 9,61 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 9,61 |
| I2038 | On | 04/08/2022 | Bond Future | | | 125.55300 | 125.55300 | 125.49269 | 125.49269 | | | 0.00 | 0 | 5,06 |
| I2038 | On | 03/11/2022 | Bond Future | | | 127.49079 | 127.49079 | 127.43516 | 127.43516 | | | 0.00 | 0 | |
| I2038 | On | 02/02/2023 | Bond Future | | | 127.80285 | 127.80285 | 127.75024 | 127.75024 | | | 0.00 | 0 | |
| I2038 | On | 04/05/2023 | Bond Future | | | 130.19099 | 130.19099 | 130.13996 | 130.13996 | | | 0.00 | 0 | |
| I2038 | On | 03/08/2023 | Bond Future | | | 130.86627 | 130.86627 | 130.81830 | 130.81830 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 5,13 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 5,13 |
| I2046 | On | 04/08/2022 | Bond Future | | | 113.66249 | 113.66249 | 113.60897 | 113.60897 | | | 0.00 | 0 | 18,33 |
| I2046 | On | 03/11/2022 | Bond Future | | | 113.45466 | 113.45466 | 113.40537 | 113.40537 | | | 0.00 | 0 | 1,62 |
| I2046 | On | 02/02/2023 | Bond Future | | | 115.42185 | 115.42185 | 115.37472 | 115.37472 | | | 0.00 | 0 | |
| I2046 | On | 04/05/2023 | Bond Future | | | 115.55532 | 115.55532 | 115.51045 | 115.51045 | | | 0.00 | 0 | |
| I2046 | On | 03/08/2023 | Bond Future | | | 117.89857 | 117.89857 | 117.85522 | 117.85522 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 19,96 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 19,96 |
| I2050 | On | 04/08/2022 | Bond Future | | | 116.30609 | 116.30609 | 114.98109 | 114.98109 | | | 0.00 | 0 | 12,80 |
| I2050 | On | 03/11/2022 | Bond Future | | | 118.10098 | 118.10098 | 116.76044 | 116.76044 | | | 0.00 | 0 | |
| I2050 | On | 02/02/2023 | Bond Future | | | 118.04122 | 118.04122 | 116.68092 | 116.68092 | | | 0.00 | 0 | |
| I2050 | On | 04/05/2023 | Bond Future | | | 120.24687 | 120.24687 | 118.86338 | 118.86338 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050 | On | 03/08/2023 | Bond Future | | | 120.50275 | 120.50275 | 119.09504 | 119.09504 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 12,86 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 12,86 |
| R186 | On | 04/08/2022 | Bond Future | | | 9.23007 | 105.88890 | 9.33553 | 105.50731 | | 5.38 | 112,665,789.60 | 1,064 | 91,96 |
| R186 | On | 03/11/2022 | Bond Future | | | 9.45338 | 107.49705 | 9.56551 | 107.11426 | | 5.49 | 0.00 | 0 | 12,94 |
| R186 | On | 02/02/2023 | Bond Future | | | 9.65375 | 104.03945 | 9.77405 | 103.65291 | | 5.47 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | | 9.83765 | 105.96300 | 9.96747 | 105.57153 | | 5.22 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | | | 9.98697 | 102.79005 | 10.12764 | 102.39294 | | 5.22 | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | | | 112,665,789.60 | 1,064 | 104,93 |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Put | | | 4,392.24000 | 4.39224 | 4,010,660 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 9.78 | Put | | | 124.16000 | 0.12416 | 77,610 | 6.08 | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Call | | | 0.00000 | 0.00000 | 0,000 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.13 | Put | | | 4,468.31000 | 4.46831 | 4,086,720 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.14 | Call | | | 0.00000 | 0.00000 | 0,000 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.14 | Put | | | 4,430.27000 | 4.43027 | 4,048,680 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 8.15 | Call | | | 0.00000 | 0.00000 | 0,010 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 6.96 | Call | | | 0.00000 | 0.00000 | 0,000 | 3.72 | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 6.96 | Put | | | 9,036.32000 | 9.03632 | 8,654,730 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 7.96 | Call | | | 0.00000 | 0.00000 | 0,000 | 3.72 | 0.00 | 0 | 3,60 |
| R186 | On | 04/08/2022 | Bond Future | 7.96 | Put | | | 5,117.56000 | 5.11756 | 4,735,970 | 3.72 | 0.00 | 0 | |
| R186 | On | 04/08/2022 | Bond Future | 9.78 | Call | | | 1,713.34000 | 1.71334 | 2,048,380 | 6.08 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.23 | Call | | | 66.08000 | 0.06608 | 173,340 | 5.63 | 0.00 | 0 | 4,37 |
| R186 | On | 03/11/2022 | Bond Future | 8.23 | Put | | | 4,743.02000 | 4.74302 | 4,467,490 | 5.63 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Call | | | 142.43000 | 0.14243 | 289,170 | 5.45 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Put | | | 3,746.05000 | 3.74605 | 3,510,000 | 5.45 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Call | | | 145.98000 | 0.14598 | 294,640 | 5.44 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Put | | | 3,714.05000 | 3.71405 | 3,479,920 | 5.44 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Call | | | 149.60000 | 0.14960 | 300,360 | 5.44 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Put | | | 3,682.14000 | 3.68214 | 3,450,110 | 5.44 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.91 | Call | | | 343.98000 | 0.34398 | 568,770 | 5.39 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.91 | Put | | | 2,607.15000 | 2.60715 | 2,449,150 | 5.39 | 0.00 | 0 | 4,37 |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Put | | | 4,978.66000 | 4.97866 | 4,750,490 | 5.41 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Call | | | 184.39000 | 0.18439 | 344,260 | 5.41 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Put | | | 4,947.51000 | 4.94751 | 4,720,840 | 5.41 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Call | | | 187.23000 | 0.18723 | 348,400 | 5.40 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Put | | | 4,916.42000 | 4.91642 | 4,691,050 | 5.40 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Call | | | 181.60000 | 0.18160 | 339,970 | 5.41 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Call | | | 513.63000 | 0.51363 | 715,190 | 4.88 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Put | | | 4,040.25000 | 4.04025 | 3,850,340 | 4.88 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Call | | | 520.87000 | 0.52087 | 722,010 | 4.88 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Put | | | 4,016.10000 | 4.01610 | 3,825,770 | 4.88 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Call | | | 527.90000 | 0.52790 | 729,210 | 4.88 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Put | | | 3,991.76000 | 3.99176 | 3,801,600 | 4.88 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Call | | | 1,519.41000 | 1.51941 | 1,795,700 | 5.06 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Put | | | 2,647.02000 | 2.64702 | 2,526,200 | 5.06 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Call | | | 1,533.01000 | 1.53301 | 1,810,270 | 5.07 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Put | | | 2,632.07000 | 2.63207 | 2,512,220 | 5.07 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Call | | | 1,547.08000 | 1.54708 | 1,824,890 | 5.07 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Put | | | 2,617.60000 | 2.61760 | 2,498,300 | 5.07 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 19,42 |
| Total For R186 | | | | | | | | | | | | 112,665,789.60 | 1,064 | 124,32 |
| R197 | On | 04/08/2022 | Bond Future | | | 330.17903 | 330.17903 | 329.75664 | 329.75664 | | | 0.00 | 0 | 80 |
| R197 | On | 03/11/2022 | Bond Future | | | 335.27434 | 335.27434 | 334.85972 | 334.85972 | | | 0.00 | 0 | |
| R197 | On | 02/02/2023 | Bond Future | | | 332.33593 | 332.33593 | 331.92463 | 331.92463 | | | 0.00 | 0 | |
| R197 | On | 04/05/2023 | Bond Future | | | 338.54719 | 338.54719 | 338.13498 | 338.13498 | | | 0.00 | 0 | |
| R197 | On | 03/08/2023 | Bond Future | | | 336.35242 | 336.35242 | 335.94385 | 335.94385 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 81 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 81 |
| R202 | On | 04/08/2022 | Bond Future | | | 244.02783 | 244.02783 | 242.79594 | 242.79594 | | | 0.00 | 0 | 6,92 |
| R202 | On | 03/11/2022 | Bond Future | | | 247.79374 | 247.79374 | 246.55322 | 246.55322 | | | 0.00 | 0 | |
| R202 | On | 02/02/2023 | Bond Future | | | 247.44087 | 247.44087 | 246.18650 | 246.18650 | | | 0.00 | 0 | |
| R202 | On | 04/05/2023 | Bond Future | | | 252.06357 | 252.06357 | 250.79065 | 250.79065 | | | 0.00 | 0 | |
| R202 | On | 03/08/2023 | Bond Future | | | 252.36013 | 252.36013 | 251.06909 | 251.06909 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 6,92 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 6,92 |
| R2023 | On | 04/08/2022 | Bond Future | | | 6.79293 | 103.94084 | 6.90667 | 103.87930 | | 0.72 | 45,526,087.92 | 438 | 28,92 |
| R2023 | On | 03/11/2022 | Bond Future | | | 7.29640 | 101.60028 | 7.48652 | 101.54234 | | 0.44 | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | | | 45,526,087.92 | 438 | 28,92 |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.38 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.03 | Put | | | 476.15000 | 0.47615 | 414,610 | 0.38 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.39 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.04 | Put | | | 470.69000 | 0.47069 | 409,150 | 0.39 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.39 | 0.00 | 0 | |
| R2023 | On | 04/08/2022 | Bond Future | 6.05 | Put | | | 465.24000 | 0.46524 | 403,700 | 0.39 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Call | | | 0.47000 | 0.00047 | 2,030 | 0.30 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Put | | | 378.49000 | 0.37849 | 322,110 | 0.30 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Call | | | 0.51000 | 0.00051 | 2,170 | 0.30 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Put | | | 375.47000 | 0.37547 | 319,190 | 0.30 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Call | | | 0.57000 | 0.00057 | 2,270 | 0.30 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Put | | | 372.46000 | 0.37246 | 316,220 | 0.30 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | | | 45,526,087.92 | 438 | 28,96 |
| R2030 | On | 04/08/2022 | Bond Future | | | 10.84231 | 85.90613 | 10.93695 | 85.47611 | | 8.67 | 268,198,937.86 | 3,122 | 90,42 |
| R2030 | On | 03/11/2022 | Bond Future | | | 11.05433 | 87.21158 | 11.15275 | 86.77889 | | 9.16 | 120,788,038.30 | 1,385 | 18,96 |
| R2030 | On | 02/02/2023 | Bond Future | | | 11.25478 | 84.69737 | 11.35774 | 84.25969 | | 9.22 | 0.00 | 0 | 2,60 |
| R2030 | On | 04/05/2023 | Bond Future | | | 11.44662 | 86.26453 | 11.55453 | 85.82064 | | 8.87 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | | | 11.62311 | 83.99089 | 11.73646 | 83.53997 | | 8.72 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 388,986,976.16 | 4,507 | 111,95 |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Call | | | 773.08000 | 0.77308 | 983,890 | 8.50 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 10.95 | Put | | | 714.00000 | 0.71400 | 494,790 | 8.50 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.54 | Put | | | 6,638.82000 | 6.63882 | 6,208,800 | 6.12 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.55 | Call | | | 0.00000 | 0.00000 | 0,000 | 6.09 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.55 | Put | | | 6,589.00000 | 6.58900 | 6,158,980 | 6.09 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Call | | | 0.00000 | 0.00000 | 0,000 | 6.05 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.56 | Put | | | 6,539.21000 | 6.53921 | 6,109,190 | 6.05 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Call | | | 0.00000 | 0.00000 | 0,000 | 8.18 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 8.30 | Put | | | 13,091.07000 | 13.09107 | 12,661,050 | 8.18 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Call | | | 0.00000 | 0.00000 | 0,000 | 7.99 | 0.00 | 0 | 80 |
| R2030 | On | 04/08/2022 | Bond Future | 9.05 | Put | | | 9,122.57000 | 9.12257 | 8,692,550 | 7.99 | 0.00 | 0 | |
| R2030 | On | 04/08/2022 | Bond Future | 9.54 | Call | | | 0.00000 | 0.00000 | 0,000 | 6.12 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Put | | | 5,050.90000 | 5.05090 | 4,794,730 | 8.80 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Call | | | 183.46000 | 0.18346 | 361,610 | 8.80 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 11.57 | Call | | | 2,748.08000 | 2.74808 | 3,143,620 | 9.47 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Put | | | 5,008.60000 | 5.00860 | 4,754,060 | 8.80 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 11.57 | Put | | | 944.60000 | 0.94460 | 907,450 | 9.47 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 9.70 | Call | | | 61.09000 | 0.06109 | 176,430 | 9.05 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 9.70 | Put | | | 6,744.32000 | 6.74432 | 6,426,970 | 9.05 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Call | | | 178.72000 | 0.17872 | 355,240 | 8.80 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Call | | | 188.29000 | 0.18829 | 367,960 | 8.79 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Put | | | 4,966.42000 | 4.96642 | 4,713,400 | 8.79 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.20 | Call | | | 242.72000 | 0.24272 | 437,430 | 8.72 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 10.20 | Put | | | 4,552.47000 | 4.55247 | 4,314,490 | 8.72 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Call | | | 295.88000 | 0.29588 | 513,470 | 8.83 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Put | | | 6,307.72000 | 6.30772 | 6,087,630 | 8.83 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Call | | | 301.53000 | 0.30153 | 520,210 | 8.83 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.83 | Call | | | 225.66000 | 0.22566 | 411,940 | 8.92 | 0.00 | 0 | 40 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------|------------------|------------|
| R2030 | On | 02/02/2023 | Bond Future | 9.83 | Put | | | 7,028.10000 | 7.02810 | 6,776,700 | 8.92 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Call | | | 269.16000 | 0.26916 | 475,490 | 8.86 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.35 | Put | | | 2,184.51000 | 2.18451 | 2,150,320 | 9.32 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Call | | | 291.34000 | 0.29134 | 506,960 | 8.84 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Put | | | 6,349.44000 | 6.34944 | 6,127,380 | 8.84 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Call | | | 170.46000 | 0.17046 | 328,100 | 9.00 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Put | | | 7,772.29000 | 7.77229 | 7,492,250 | 9.00 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.79 | Call | | | 211.43000 | 0.21143 | 390,630 | 8.94 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Put | | | 6,267.13000 | 6.26713 | 6,048,130 | 8.83 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Call | | | 214.86000 | 0.21486 | 395,830 | 8.93 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Put | | | 7,157.73000 | 7.15773 | 6,901,020 | 8.93 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.04 | Call | | | 57.07000 | 0.05707 | 128,240 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.04 | Put | | | 10,650.44000 | 10.65044 | 10,283,930 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.08 | Call | | | 61.44000 | 0.06144 | 137,660 | 9.20 | 0.00 | 0 | 40 |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Put | | | 6,559.04000 | 6.55904 | 6,327,690 | 8.86 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Call | | | 76.48000 | 0.07648 | 169,500 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Put | | | 9,886.22000 | 9.88622 | 9,541,560 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.16 | Put | | | 2,581.21000 | 2.58121 | 2,524,330 | 9.15 | 0.00 | 0 | 40 |
| R2030 | On | 02/02/2023 | Bond Future | 11.35 | Call | | | 2,151.71000 | 2.15171 | 2,555,200 | 9.32 | 0.00 | 0 | 5,00 |
| R2030 | On | 02/02/2023 | Bond Future | 9.08 | Put | | | 10,458.13000 | 10.45813 | 10,096,670 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.79 | Put | | | 7,201.17000 | 7.20117 | 6,942,690 | 8.94 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Call | | | 34.51000 | 0.03451 | 84,070 | 9.20 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Put | | | 11,768.80000 | 11.76880 | 11,380,680 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.12 | Call | | | 1,657.13000 | 1.65713 | 2,032,970 | 9.12 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.12 | Put | | | 2,672.16000 | 2.67216 | 2,610,320 | 9.12 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.16 | Call | | | 1,738.05000 | 1.73805 | 2,118,850 | 9.15 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Put | | | 0.00000 | 0.00000 | 4,662,050 | 8.38 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Call | | | 2,127.38000 | 2.12738 | 2,495,870 | 8.74 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Put | | | 3,012.79000 | 3.01279 | 2,937,390 | 8.74 | 0.00 | 0 | 10 |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Call | | | 2,740.12000 | 2.74012 | 3,133,770 | 8.97 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Put | | | 5,229.32000 | 5.22932 | 5,057,790 | 8.33 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Call | | | 858.95000 | 0.85895 | 1,133,250 | 8.33 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Put | | | 5,196.27000 | 5.19627 | 5,026,680 | 8.33 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Call | | | 869.96000 | 0.86996 | 1,145,690 | 8.34 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Put | | | 0.00000 | 0.00000 | 1,254,010 | 9.87 | 877,807.00 | 700 | 30 |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Call | | | 0.00000 | 0.00000 | 1,291,110 | 8.38 | 451,888.50 | 350 | 30 |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Put | | | 8,019.61000 | 8.01961 | 7,766,920 | 8.52 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Call | | | 433.32000 | 0.43332 | 658,030 | 8.46 | 0.00 | 0 | 1,00 |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Put | | | 7,125.95000 | 7.12595 | 6,906,770 | 8.46 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Call | | | 744.77000 | 0.74477 | 1,013,320 | 8.34 | 0.00 | 0 | 50 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Put | | 2,472.26000 | 2.47226 | 2,422,020 | 8.97 | 0.00 | 0 | 40 |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Call | | 848.28000 | 0.84828 | 1,120,640 | 8.33 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Put | | 11,320.70000 | 11.32070 | 10,965,650 | 8.60 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Call | | 248.95000 | 0.24895 | 411,880 | 8.58 | 0.00 | 0 | 10 |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Put | | 8,864.62000 | 8.86462 | 8,583,660 | 8.58 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Call | | 281.51000 | 0.28151 | 456,660 | 8.55 | 0.00 | 0 | 50 |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Put | | 5,163.59000 | 5.16359 | 4,995,430 | 8.34 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Call | | 326.02000 | 0.32602 | 517,220 | 8.52 | 0.00 | 0 | 40 |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Call | | 5,075.12000 | 5.07512 | 5,525,100 | 9.80 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Put | | 1,310.46000 | 1.31046 | 1,316,550 | 9.80 | 0.00 | 0 | 50 |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Call | | 0.00000 | 0.00000 | 5,732,620 | 9.87 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Put | | 8,480.80000 | 8.48080 | 8,212,060 | 8.55 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Put | | 5,564.51000 | 5.56451 | 5,389,170 | 8.34 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Call | | 108.42000 | 0.10842 | 197,260 | 8.60 | 0.00 | 0 | 40 |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Call | | 3,790.44000 | 3.79044 | 4,213,250 | 9.35 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Put | | 1,829.86000 | 1.82986 | 1,808,780 | 9.35 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Call | | 0.00000 | 0.00000 | 1,303,180 | 8.14 | 456,113.00 | 350 | 30 |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Put | | 3,641.08000 | 3.64108 | 3,526,010 | 8.42 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Put | | 3,597.11000 | 3.59711 | 3,483,660 | 8.44 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Call | | 4,981.88000 | 4.98188 | 5,407,560 | 9.47 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Put | | 1,683.28000 | 1.68328 | 1,658,040 | 9.47 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Call | | 779.39000 | 0.77939 | 1,043,070 | 8.17 | 0.00 | 0 | 1,00 |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Put | | 6,297.71000 | 6.29771 | 6,110,470 | 8.17 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Put | | 0.00000 | 0.00000 | 1,387,220 | 9.75 | 971,054.00 | 700 | 30 |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Call | | 2,069.07000 | 2.06907 | 2,405,390 | 8.43 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Put | | 3,619.21000 | 3.61921 | 3,504,610 | 8.43 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Call | | 2,087.54000 | 2.08754 | 2,425,010 | 8.44 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Put | | 0.00000 | 0.00000 | 5,304,060 | 8.14 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Call | | 2,050.35000 | 2.05035 | 2,386,200 | 8.42 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Call | | 0.00000 | 0.00000 | 6,256,620 | 9.75 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 2,756,862.50 | 2,100 | 18,95 |
| Total For R2030 | | | | | | | | | | | 391,743,838.66 | 6,607 | 130,95 |
| R2032 | On | 04/08/2022 | Bond Future | | | 11.30838 | 85.27395 | 11.38692 | 84.87677 | 9.93 | 293,768,757.75 | 3,445 | 93,70 |
| R2032 | On | 03/11/2022 | Bond Future | | | 11.51484 | 82.41748 | 11.59615 | 82.01797 | 11.03 | 454,944,489.60 | 5,520 | 78,10 |
| R2032 | On | 02/02/2023 | Bond Future | | | 11.70694 | 83.82855 | 11.79147 | 83.42452 | 10.78 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | | | 11.88685 | 81.22013 | 11.97491 | 80.81035 | 10.94 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | | | 12.04627 | 82.85537 | 12.13798 | 82.43918 | 10.29 | 0.00 | 0 | 2,60 |
| Total R2032 Future | | | | | | | | | | | 748,713,247.35 | 8,965 | 174,45 |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Call | | 0.00000 | 0.00000 | 0,000 | 9.67 | 0.00 | 0 | 80 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 04/08/2022 | Bond Future | 11.00 | Call | | | 172.72000 | 0.17272 | 201,920 | 8.77 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.22 | Call | | | 0.04000 | 0.00004 | 0,220 | 8.10 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Put | | | 9,013.31000 | 9.01331 | 8,616,130 | 9.19 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.89 | Call | | | 2,657.10000 | 2.65710 | 2,982,280 | 10.78 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.89 | Put | | | 173.17000 | 0.17317 | 101,170 | 10.78 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.70 | Call | | | 21.33000 | 0.02133 | 21,160 | 8.00 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.70 | Put | | | 3,584.44000 | 3.58444 | 3,187,090 | 8.00 | 0.00 | 0 | 7.50 |
| R2032 | On | 04/08/2022 | Bond Future | 10.10 | Call | | | 0.00000 | 0.00000 | 0,090 | 8.36 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.00 | Put | | | 2,154.67000 | 2.15467 | 1,786,690 | 8.77 | 0.00 | 0 | 7.50 |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Call | | | 1,525.27000 | 1.52527 | 1,765,960 | 10.15 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 11.60 | Put | | | 460.59000 | 0.46059 | 304,100 | 10.15 | 0.00 | 0 | 8.00 |
| R2032 | On | 04/08/2022 | Bond Future | 10.21 | Call | | | 0.03000 | 0.00003 | 0,210 | 8.12 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.21 | Put | | | 6,232.31000 | 6.23231 | 5,835,310 | 8.12 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.20 | Put | | | 6,287.93000 | 6.28793 | 5,890,910 | 8.14 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.22 | Put | | | 6,176.75000 | 6.17675 | 5,779,750 | 8.10 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.50 | Call | | | 2.75000 | 0.00275 | 2,070 | 7.49 | 0.00 | 0 | 9.00 |
| R2032 | On | 04/08/2022 | Bond Future | 10.50 | Put | | | 4,642.14000 | 4.64214 | 4,244,280 | 7.49 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.80 | Call | | | 0.00000 | 0.00000 | 0,010 | 9.02 | 0.00 | 0 | 9.00 |
| R2032 | On | 04/08/2022 | Bond Future | 9.80 | Put | | | 8,551.41000 | 8.55141 | 8,154,240 | 9.02 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 8.97 | Put | | | 13,498.76000 | 13.49876 | 13,101,580 | 9.67 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.40 | Call | | | 0.00000 | 0.00000 | 0,000 | 9.67 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.40 | Put | | | 10,892.38000 | 10.89238 | 10,495,200 | 9.67 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 9.72 | Call | | | 0.00000 | 0.00000 | 0,000 | 9.19 | 0.00 | 0 | 8.00 |
| R2032 | On | 04/08/2022 | Bond Future | 10.10 | Put | | | 6,846.68000 | 6.84668 | 6,449,590 | 8.36 | 0.00 | 0 | |
| R2032 | On | 04/08/2022 | Bond Future | 10.20 | Call | | | 0.03000 | 0.00003 | 0,190 | 8.14 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Put | | | 5,042.61000 | 5.04261 | 4,831,830 | 10.15 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.67 | Call | | | 286.80000 | 0.28680 | 478,220 | 10.16 | 0.00 | 0 | 7.00 |
| R2032 | On | 03/11/2022 | Bond Future | 10.67 | Put | | | 4,997.32000 | 4.99732 | 4,789,230 | 10.16 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Call | | | 60.61000 | 0.06061 | 152,160 | 10.07 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.21 | Put | | | 7,256.31000 | 7.25631 | 6,957,440 | 10.07 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.49 | Call | | | 172.78000 | 0.17278 | 318,060 | 10.02 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.49 | Put | | | 5,840.79000 | 5.84079 | 5,586,560 | 10.02 | 0.00 | 0 | 4.00 |
| R2032 | On | 03/11/2022 | Bond Future | 9.46 | Call | | | 5.32000 | 0.00532 | 23,130 | 10.18 | 0.00 | 0 | 5.00 |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Put | | | 5,505.93000 | 5.50593 | 5,268,540 | 10.07 | 0.00 | 0 | 1.00 |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Call | | | 279.27000 | 0.27927 | 468,000 | 10.15 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.92 | Put | | | 8,823.12000 | 8.82312 | 8,479,410 | 10.11 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.11 | Call | | | 51.96000 | 0.05196 | 134,980 | 10.08 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.11 | Put | | | 7,788.31000 | 7.78831 | 7,471,820 | 10.08 | 0.00 | 0 | 4.00 |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Call | | | 2.92000 | 0.00292 | 14,310 | 10.18 | 0.00 | 0 | 1.00 |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Put | | | 7,521.12000 | 7.52112 | 7,213,160 | 10.07 | 0.00 | 0 | 1.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|-----------|
| R2032 | On | 03/11/2022 | Bond Future | 10.21 | Call | | | 70.52000 | 0.07052 | 171,160 | 10.07 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Call | | | 211.95000 | 0.21195 | 374,070 | 10.07 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Put | | | 12,310.95000 | 12.31095 | 11,922,830 | 10.18 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.36 | Call | | | 3.57000 | 0.00357 | 16,840 | 10.18 | 0.00 | 0 | 40 |
| R2032 | On | 03/11/2022 | Bond Future | 9.36 | Put | | | 12,016.93000 | 12.01693 | 11,630,690 | 10.18 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.46 | Put | | | 11,433.00000 | 11.43300 | 11,051,300 | 10.18 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.92 | Call | | | 28.14000 | 0.02814 | 83,940 | 10.11 | 0.00 | 0 | 70 |
| R2032 | On | 03/11/2022 | Bond Future | 11.55 | Call | | | 1,732.36000 | 1.73236 | 2,115,600 | 11.10 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 11.55 | Put | | | 1,958.79000 | 1.95879 | 1,942,520 | 11.10 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 12.30 | Call | | | 4,097.32000 | 4.09732 | 4,541,900 | 12.15 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 12.30 | Put | | | 746.45000 | 0.74645 | 791,520 | 12.15 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | Bond Future | 10.67 | Call | | | 525.68000 | 0.52568 | 767,480 | 9.97 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | Bond Future | 10.39 | Call | | | 317.19000 | 0.31719 | 522,350 | 10.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 12.75 | Put | | | 1,067.79000 | 1.06779 | 1,117,810 | 11.99 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | Bond Future | 10.40 | Call | | | 322.76000 | 0.32276 | 529,810 | 10.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.40 | Put | | | 7,331.66000 | 7.33166 | 7,134,680 | 10.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.50 | Call | | | 382.55000 | 0.38255 | 609,850 | 10.00 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.50 | Put | | | 6,861.37000 | 6.86137 | 6,684,640 | 10.00 | 0.00 | 0 | 40 |
| R2032 | On | 02/02/2023 | Bond Future | 10.16 | Call | | | 209.94000 | 0.20994 | 371,570 | 10.05 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.67 | Put | | | 6,113.07000 | 6.11307 | 5,950,840 | 9.97 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.22 | Call | | | 234.44000 | 0.23444 | 407,020 | 10.05 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 10.22 | Put | | | 8,208.25000 | 8.20825 | 7,976,800 | 10.05 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.38 | Call | | | 311.82000 | 0.31182 | 514,820 | 10.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.38 | Put | | | 7,427.24000 | 7.42724 | 7,226,210 | 10.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.31 | Put | | | 13,106.55000 | 13.10655 | 12,751,250 | 10.12 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.39 | Put | | | 7,379.33000 | 7.37933 | 7,180,460 | 10.02 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.47 | Call | | | 50.80000 | 0.05080 | 114,160 | 10.12 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 9.47 | Put | | | 12,199.00000 | 12.19900 | 11,858,330 | 10.12 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.92 | Call | | | 132.26000 | 0.13226 | 254,410 | 10.09 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | Bond Future | 9.92 | Put | | | 9,745.60000 | 9.74560 | 9,463,720 | 10.09 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.69 | Put | | | 2,736.82000 | 2.73682 | 2,721,120 | 10.72 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.84 | Call | | | 2,635.87000 | 2.63587 | 3,039,330 | 10.88 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.84 | Put | | | 2,405.13000 | 2.40513 | 2,404,560 | 10.88 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 12.75 | Call | | | 5,465.68000 | 5.46568 | 5,919,730 | 11.99 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.16 | Put | | | 8,508.50000 | 8.50850 | 8,266,100 | 10.05 | 0.00 | 0 | 40 |
| R2032 | On | 02/02/2023 | Bond Future | 9.31 | Call | | | 34.60000 | 0.03460 | 83,330 | 10.12 | 0.00 | 0 | 40 |
| R2032 | On | 02/02/2023 | Bond Future | 11.69 | Call | | | 2,251.50000 | 2.25150 | 2,639,830 | 10.72 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Call | | | 946.91000 | 0.94691 | 1,234,330 | 10.23 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Put | | | 6,195.94000 | 6.19594 | 6,073,580 | 10.23 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Call | | | 922.72000 | 0.92272 | 1,210,050 | 10.23 | 0.00 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Put | | 6,272.73000 | 6.27273 | 6,150,280 | 10.23 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Call | | 934.87000 | 0.93487 | 1,222,270 | 10.23 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Put | | 6,234.37000 | 6.23437 | 6,111,990 | 10.23 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Put | | 4,268.20000 | 4.26820 | 4,117,160 | 9.90 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Call | | 2,509.09000 | 2.50909 | 2,774,570 | 9.91 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Put | | 4,243.12000 | 4.24312 | 4,092,410 | 9.91 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Call | | 2,530.66000 | 2.53066 | 2,796,450 | 9.91 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Put | | 4,218.17000 | 4.21817 | 4,067,770 | 9.91 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Call | | 2,818.18000 | 2.81818 | 3,089,710 | 10.01 | 0.00 | 0 | 5,00 |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Put | | 3,904.15000 | 3.90415 | 3,759,490 | 10.01 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Call | | 2,487.62000 | 2.48762 | 2,752,770 | 9.90 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 34,96 |
| Total For R2032 | | | | | | | | | | | 748,713,247.35 | 8,965 | 209,45 |
| R2035 | On | 04/08/2022 | Bond Future | | | 11.61497 | 86.04335 | 11.68289 | 85.65994 | 11.04 | 304,765,545.70 | 3,542 | 127,48 |
| R2035 | On | 03/11/2022 | Bond Future | | | 11.81008 | 82.86207 | 11.88017 | 82.47654 | 12.36 | 293,497,451.94 | 3,542 | 7,19 |
| R2035 | On | 02/02/2023 | Bond Future | | | 11.99558 | 84.27980 | 12.06828 | 83.88994 | 12.15 | 135,269,079.00 | 1,605 | 1,60 |
| R2035 | On | 04/05/2023 | Bond Future | | | 12.16087 | 81.33915 | 12.23626 | 80.94391 | 12.47 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | | | 12.30993 | 82.97568 | 12.38815 | 82.57431 | 11.79 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 733,532,076.64 | 8,689 | 136,25 |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Call | | 0.00000 | 0.00000 | 0,000 | 11.01 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 9.53 | Put | | 13,522.76000 | 13.52276 | 13,139,350 | 11.01 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Call | | 0.00000 | 0.00000 | 0,000 | 10.90 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Call | | 66.59000 | 0.06659 | 100,640 | 10.14 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 11.13 | Put | | 3,264.49000 | 3.26449 | 2,915,130 | 10.14 | 0.00 | 0 | 10 |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Call | | 2,890.28000 | 2.89028 | 3,229,090 | 11.76 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Call | | 2.01000 | 0.00201 | 4,340 | 9.77 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.72 | Put | | 5,688.39000 | 5.68839 | 5,307,310 | 9.77 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Call | | 2.23000 | 0.00223 | 4,690 | 9.76 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Put | | 6,875.11000 | 6.87511 | 6,492,460 | 10.01 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.74 | Call | | 2.48000 | 0.00248 | 5,050 | 9.74 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.74 | Put | | 5,565.07000 | 5.56507 | 5,184,230 | 9.74 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 9.84 | Put | | 11,388.94000 | 11.38894 | 11,005,530 | 10.90 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.53 | Call | | 0.21000 | 0.00021 | 0,970 | 10.01 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.73 | Put | | 5,626.68000 | 5.62668 | 5,245,730 | 9.76 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 12.18 | Put | | 161.36000 | 0.16136 | 116,760 | 11.76 | 0.00 | 0 | 40 |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Call | | 0.83000 | 0.00083 | 2,340 | 9.87 | 0.00 | 0 | |
| R2035 | On | 04/08/2022 | Bond Future | 10.64 | Put | | 6,184.86000 | 6.18486 | 5,802,960 | 9.87 | 0.00 | 0 | 10 |
| R2035 | On | 03/11/2022 | Bond Future | 10.99 | Put | | 5,460.71000 | 5.46071 | 5,278,960 | 11.36 | 0.00 | 0 | 58 |
| R2035 | On | 03/11/2022 | Bond Future | 11.05 | Call | | 423.49000 | 0.42349 | 642,580 | 11.42 | 0.00 | 0 | 1,00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 03/11/2022 | Bond Future | 11.05 | Put | | | 5,164.66000 | 5.16466 | 4,998,220 | 11.42 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Call | | | 517.76000 | 0.51776 | 756,370 | 11.51 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 9.82 | Put | | | 12,530.19000 | 12.53019 | 12,163,490 | 11.07 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.30 | Call | | | 40.41000 | 0.04041 | 105,980 | 11.09 | 0.00 | 0 | 1,00 |
| R2035 | On | 03/11/2022 | Bond Future | 10.30 | Put | | | 9,412.79000 | 9.41279 | 9,092,830 | 11.09 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.57 | Call | | | 100.59000 | 0.10059 | 211,590 | 11.10 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 12.68 | Put | | | 763.74000 | 0.76374 | 825,050 | 13.85 | 0.00 | 0 | 1,00 |
| R2035 | On | 03/11/2022 | Bond Future | 10.99 | Call | | | 361.61000 | 0.36161 | 565,390 | 11.36 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Call | | | 543.37000 | 0.54337 | 786,690 | 11.53 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Put | | | 4,692.68000 | 4.69268 | 4,550,470 | 11.53 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 12.68 | Call | | | 4,981.74000 | 4.98174 | 5,428,580 | 13.85 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.57 | Put | | | 7,765.78000 | 7.76578 | 7,491,250 | 11.10 | 0.00 | 0 | 50 |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Put | | | 4,784.98000 | 4.78498 | 4,638,060 | 11.51 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 9.82 | Call | | | 6.46000 | 0.00646 | 25,290 | 11.07 | 0.00 | 0 | 50 |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Call | | | 530.40000 | 0.53040 | 771,500 | 11.52 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Put | | | 4,738.64000 | 4.73864 | 4,594,210 | 11.52 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Call | | | 529.94000 | 0.52994 | 767,140 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Put | | | 7,258.94000 | 7.25894 | 7,106,280 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Call | | | 720.75000 | 0.72075 | 976,430 | 11.16 | 0.00 | 0 | 1,00 |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Put | | | 6,438.83000 | 6.43883 | 6,304,650 | 11.16 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Call | | | 733.34000 | 0.73334 | 990,980 | 11.17 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Call | | | 349.59000 | 0.34959 | 556,090 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Put | | | 8,412.03000 | 8.41203 | 8,228,670 | 11.12 | 0.00 | 0 | 50 |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Call | | | 510.16000 | 0.51016 | 745,740 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Put | | | 7,359.20000 | 7.35920 | 7,204,920 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Call | | | 519.90000 | 0.51990 | 756,380 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Put | | | 1,045.91000 | 1.04591 | 1,111,640 | 13.81 | 0.00 | 0 | 1,00 |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Call | | | 174.23000 | 0.17423 | 311,310 | 11.13 | 0.00 | 0 | 1,00 |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Put | | | 10,481.70000 | 10.48170 | 10,228,920 | 11.13 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.60 | Call | | | 313.14000 | 0.31314 | 507,280 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.60 | Put | | | 8,744.26000 | 8.74426 | 8,548,540 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.64 | Call | | | 337.12000 | 0.33712 | 539,520 | 11.12 | 0.00 | 0 | 40 |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Put | | | 6,392.47000 | 6.39247 | 6,260,250 | 11.17 | 0.00 | 0 | 50 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Call | | | 58.29000 | 0.05829 | 125,870 | 11.13 | 0.00 | 0 | 50 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Put | | | 13,552.40000 | 13.55240 | 13,230,120 | 11.13 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.85 | Call | | | 64.16000 | 0.06416 | 136,250 | 11.13 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.85 | Put | | | 13,292.31000 | 13.29231 | 12,974,540 | 11.13 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.89 | Call | | | 70.53000 | 0.07053 | 147,350 | 11.13 | 0.00 | 0 | 40 |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Put | | | 7,308.89000 | 7.30889 | 7,155,510 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.94 | Put | | | 3,190.88000 | 3.19088 | 3,191,890 | 12.08 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 02/02/2023 | Bond Future | 11.98 | Call | | 2,611.49000 | 2.61149 | 3,006,500 | 12.13 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.98 | Put | | 3,085.26000 | 3.08526 | 3,090,410 | 12.13 | 0.00 | 0 | 40 |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Call | | 6,874.02000 | 6.87402 | 7,329,610 | 13.81 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.89 | Put | | 13,033.76000 | 13.03376 | 12,720,720 | 11.13 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.64 | Put | | 8,522.21000 | 8.52221 | 8,334,750 | 11.12 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.94 | Call | | 2,501.12000 | 2.50112 | 2,891,990 | 12.08 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Put | | 1,770.48000 | 1.77048 | 1,812,550 | 13.60 | 0.00 | 0 | 50 |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Call | | 1,131.03000 | 1.13103 | 1,424,320 | 11.61 | 0.00 | 0 | 50 |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Put | | 6,992.70000 | 6.99270 | 6,890,750 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Call | | 1,174.67000 | 1.17467 | 1,467,860 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Put | | 6,863.14000 | 6.86314 | 6,761,090 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Call | | 1,189.54000 | 1.18954 | 1,482,410 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Put | | 6,820.39000 | 6.82039 | 6,718,020 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Call | | 175.03000 | 0.17503 | 285,150 | 11.66 | 0.00 | 0 | 40 |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Put | | 14,175.64000 | 14.17564 | 13,890,520 | 11.66 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Call | | 422.22000 | 0.42222 | 615,010 | 11.65 | 0.00 | 0 | 50 |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Put | | 10,780.42000 | 10.78042 | 10,577,970 | 11.65 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Call | | 542.07000 | 0.54207 | 764,570 | 11.64 | 0.00 | 0 | 40 |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Call | | 1,204.53000 | 1.20453 | 1,497,320 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Put | | 6,777.81000 | 6.77781 | 6,675,360 | 11.61 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Call | | 4,095.31000 | 4.09531 | 4,499,460 | 12.71 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Put | | 2,938.76000 | 2.93876 | 2,947,670 | 12.71 | 0.00 | 0 | 40 |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Call | | 6,488.16000 | 6.48816 | 6,925,470 | 13.60 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Put | | 9,791.26000 | 9.79126 | 9,618,520 | 11.64 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Put | | 4,894.32000 | 4.89432 | 4,765,540 | 11.36 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Call | | 2,825.96000 | 2.82596 | 3,099,000 | 11.35 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Put | | 4,952.83000 | 4.95283 | 4,824,500 | 11.35 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Call | | 2,849.71000 | 2.84971 | 3,122,360 | 11.35 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Put | | 4,923.50000 | 4.92350 | 4,794,780 | 11.35 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Call | | 2,873.56000 | 2.87356 | 3,146,150 | 11.36 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 14,85 |
| Total For R2035 | | | | | | | | | | | 733,532,076.64 | 8,689 | 151,17 |
| R2037 | On | 04/08/2022 | Bond Future | | | 11.78337 | 77.67417 | 11.85639 | 77.26100 | 12.39 | 0.00 | 0 | 139,80 |
| R2037 | On | 03/11/2022 | Bond Future | | | 11.96638 | 78.85461 | 12.04166 | 78.43875 | 13.17 | 0.00 | 0 | 2,00 |
| R2037 | On | 02/02/2023 | Bond Future | | | 12.14006 | 75.94729 | 12.21804 | 75.52652 | 13.70 | 82,478,756.94 | 1,086 | 1,00 |
| R2037 | On | 04/05/2023 | Bond Future | | | 12.30411 | 77.35350 | 12.38494 | 76.92664 | 13.35 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | | | 12.45587 | 74.65148 | 12.53973 | 74.21774 | 13.35 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 82,478,756.94 | 1,086 | 142,90 |
| R2037 | On | 04/08/2022 | Bond Future | 11.95 | Put | | 726.91000 | 0.72691 | 567,340 | 12.76 | 0.00 | 0 | 1,00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2037 | On | 04/08/2022 | Bond Future | 10.91 | Call | | 3.18000 | 0.00318 | 6,350 | 11.12 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.91 | Put | | 5,625.44000 | 5.62544 | 5,215,440 | 11.12 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.21 | Call | | 41.25000 | 0.04125 | 65,030 | 11.48 | 0.00 | 0 | 1,04 |
| R2037 | On | 04/08/2022 | Bond Future | 10.90 | Call | | 2.88000 | 0.00288 | 5,790 | 11.10 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.21 | Put | | 3,817.04000 | 3.81704 | 3,427,650 | 11.48 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Call | | 155.35000 | 0.15535 | 219,750 | 11.81 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 11.42 | Put | | 2,674.76000 | 2.67476 | 2,325,990 | 11.81 | 0.00 | 0 | ! |
| R2037 | On | 04/08/2022 | Bond Future | 10.90 | Put | | 5,687.76000 | 5.68776 | 5,277,500 | 11.10 | 0.00 | 0 | ! |
| R2037 | On | 04/08/2022 | Bond Future | 11.95 | Call | | 1,251.78000 | 1.25178 | 1,505,380 | 12.76 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.10 | Call | | 0.00000 | 0.00000 | 0,000 | 11.85 | 0.00 | 0 | ! |
| R2037 | On | 04/08/2022 | Bond Future | 10.10 | Put | | 10,929.12000 | 10.92912 | 10,515,950 | 11.85 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.89 | Call | | 2.60000 | 0.00260 | 5,280 | 11.09 | 0.00 | 0 | |
| R2037 | On | 04/08/2022 | Bond Future | 10.89 | Put | | 5,750.17000 | 5.75017 | 5,339,680 | 11.09 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Put | | 4,685.50000 | 4.68550 | 4,525,440 | 12.20 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Call | | 529.27000 | 0.52927 | 779,920 | 12.17 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Put | | 4,778.59000 | 4.77859 | 4,613,380 | 12.17 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Call | | 542.20000 | 0.54220 | 795,500 | 12.18 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Put | | 4,731.91000 | 4.73191 | 4,569,350 | 12.18 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Call | | 555.33000 | 0.55533 | 811,130 | 12.20 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Call | | 557.65000 | 0.55765 | 820,830 | 12.54 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Put | | 7,244.52000 | 7.24452 | 7,086,930 | 12.54 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Call | | 537.08000 | 0.53708 | 798,390 | 12.54 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Put | | 7,345.96000 | 7.34596 | 7,186,500 | 12.54 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Call | | 547.23000 | 0.54723 | 809,550 | 12.54 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Put | | 7,295.07000 | 7.29507 | 7,136,620 | 12.54 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Put | | 7,164.59000 | 7.16459 | 7,016,730 | 12.43 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Call | | 1,193.36000 | 1.19336 | 1,472,160 | 12.43 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Put | | 7,120.63000 | 7.12063 | 6,972,570 | 12.43 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Call | | 1,163.81000 | 1.16381 | 1,443,020 | 12.43 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Put | | 7,208.94000 | 7.20894 | 7,061,290 | 12.43 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Call | | 1,178.42000 | 1.17842 | 1,457,420 | 12.43 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Call | | 2,859.87000 | 2.85987 | 3,218,710 | 12.99 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Put | | 5,015.38000 | 5.01538 | 4,940,480 | 12.99 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 2,883.71000 | 2.88371 | 3,243,330 | 13.00 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 4,985.51000 | 4.98551 | 4,911,390 | 13.00 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Call | | 2,836.12000 | 2.83612 | 3,193,890 | 12.98 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Put | | 5,045.40000 | 5.04540 | 4,969,430 | 12.98 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 2,24 |
| Total For R2037 | | | | | | | | | | | 82,478,756.94 | 1,086 | 145,14 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040 | On | 04/08/2022 | Bond Future | | 11.88694 | 79.18078 | 11.96483 | 78.71135 | | 13.04 | 307,300,607.18 | 3,881 | 126,64 |
| R2040 | On | 03/11/2022 | Bond Future | | 12.06507 | 80.38415 | 12.14545 | 79.91121 | | 13.87 | 75,078,796.10 | 934 | 5,38 |
| R2040 | On | 02/02/2023 | Bond Future | | 12.23423 | 77.25275 | 12.31754 | 76.77393 | | 14.45 | 63,424,507.75 | 821 | 82 |
| R2040 | On | 04/05/2023 | Bond Future | | 12.39367 | 78.68337 | 12.48003 | 78.19747 | | 14.09 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | | 12.54126 | 75.75790 | 12.63085 | 75.26401 | | 14.13 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 445,803,911.03 | 5,636 | 132,86 |
| R2040 | On | 04/08/2022 | Bond Future | 9.70 | Call | | 0.00000 | 0.00000 | 0,000 | 13.00 | 0.00 | 0 | 46 |
| R2040 | On | 04/08/2022 | Bond Future | 9.70 | Put | | 15,690.24000 | 15.69024 | 15,220,810 | 13.00 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 10.70 | Call | | 0.07000 | 0.00007 | 0,480 | 11.94 | 0.00 | 0 | 46 |
| R2040 | On | 04/08/2022 | Bond Future | 11.05 | Call | | 4.24000 | 0.00424 | 8,500 | 11.56 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.05 | Put | | 5,812.10000 | 5.81210 | 5,346,930 | 11.56 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 12.24 | Call | | 2,045.52000 | 2.04552 | 2,400,070 | 13.51 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 10.70 | Put | | 8,210.37000 | 8.21037 | 7,741,350 | 11.94 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.03 | Call | | 3.48000 | 0.00348 | 7,080 | 11.53 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 12.24 | Put | | 422.29000 | 0.42229 | 307,410 | 13.51 | 0.00 | 0 | 46 |
| R2040 | On | 04/08/2022 | Bond Future | 11.03 | Put | | 5,945.81000 | 5.94581 | 5,479,980 | 11.53 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.04 | Call | | 3.85000 | 0.00385 | 7,760 | 11.54 | 0.00 | 0 | |
| R2040 | On | 04/08/2022 | Bond Future | 11.04 | Put | | 5,878.90000 | 5.87890 | 5,413,380 | 11.54 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.41 | Call | | 604.44000 | 0.60444 | 833,770 | 12.64 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.41 | Put | | 5,108.42000 | 5.10842 | 4,864,810 | 12.64 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.20 | Call | | 354.61000 | 0.35461 | 538,710 | 12.45 | 0.00 | 0 | 1,10 |
| R2040 | On | 03/11/2022 | Bond Future | 11.20 | Put | | 6,220.64000 | 6.22064 | 5,931,800 | 12.45 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.39 | Call | | 576.30000 | 0.57630 | 800,990 | 12.62 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.39 | Put | | 5,208.49000 | 5.20849 | 4,960,240 | 12.62 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.40 | Call | | 590.32000 | 0.59032 | 817,270 | 12.63 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.40 | Put | | 5,158.37000 | 5.15837 | 4,912,380 | 12.63 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 12.52 | Call | | 3,617.73000 | 3.61773 | 4,039,490 | 14.35 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 12.52 | Put | | 1,473.20000 | 1.47320 | 1,422,020 | 14.35 | 0.00 | 0 | 1,10 |
| R2040 | On | 03/11/2022 | Bond Future | 10.70 | Call | | 72.76000 | 0.07276 | 171,740 | 12.43 | 0.00 | 0 | 1,10 |
| R2040 | On | 03/11/2022 | Bond Future | 10.70 | Put | | 9,327.52000 | 9.32752 | 8,953,560 | 12.43 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 10.80 | Call | | 102.40000 | 0.10240 | 220,570 | 12.43 | 0.00 | 0 | 1,50 |
| R2040 | On | 03/11/2022 | Bond Future | 10.80 | Put | | 8,662.49000 | 8.66249 | 8,307,720 | 12.43 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.50 | Call | | 741.90000 | 0.74190 | 992,110 | 12.75 | 0.00 | 0 | 1,50 |
| R2040 | On | 03/11/2022 | Bond Future | 11.50 | Put | | 4,672.81000 | 4.67281 | 4,450,080 | 12.75 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.11 | Put | | 8,009.19000 | 8.00919 | 7,796,830 | 13.23 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.12 | Call | | 588.12000 | 0.58812 | 855,530 | 13.23 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.12 | Put | | 7,954.00000 | 7.95400 | 7,742,590 | 13.23 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.93 | Put | | 9,048.43000 | 9.04843 | 8,807,870 | 13.23 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.96 | Call | | 434.75000 | 0.43475 | 680,150 | 13.23 | 0.00 | 0 | 46 |

| 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 | 02/02/2023 | Bond Future | 10.96 | Put | | 8,868.39000 | 8.86839 | 8,634,970 | 13.23 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 566.41000 | 0.56641 | 832,060 | 13.23 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 8,064.62000 | 8.06462 | 7,851,450 | 13.23 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.11 | Call | | 577.19000 | 0.57719 | 843,650 | 13.23 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.27 | Put | | 3,253.34000 | 3.25334 | 3,228,590 | 14.48 | | 0.00 | 0 | 40 |
| R2040 | On | 02/02/2023 | Bond Future | 10.18 | Call | | 89.27000 | 0.08927 | 181,750 | 13.24 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.18 | Put | | 14,041.13000 | 14.04113 | 13,654,790 | 13.24 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.21 | Call | | 95.66000 | 0.09566 | 192,490 | 13.24 | | 0.00 | 0 | 40 |
| R2040 | On | 02/02/2023 | Bond Future | 10.21 | Put | | 13,825.25000 | 13.82525 | 13,443,260 | 13.24 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.93 | Call | | 412.24000 | 0.41224 | 650,500 | 13.23 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.24 | Call | | 2,889.90000 | 2.88990 | 3,340,270 | 14.44 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.24 | Put | | 3,335.40000 | 3.33540 | 3,306,950 | 14.44 | | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.27 | Call | | 2,980.69000 | 2.98069 | 3,434,760 | 14.48 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Put | | 7,551.15000 | 7.55115 | 7,391,370 | 13.11 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Call | | 1,374.39000 | 1.37439 | 1,699,440 | 13.11 | | 0.00 | 0 | 50 |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Put | | 7,317.48000 | 7.31748 | 7,156,630 | 13.11 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.73 | Call | | 522.76000 | 0.52276 | 748,230 | 13.16 | | 0.00 | 0 | 50 |
| R2040 | On | 04/05/2023 | Bond Future | 10.92 | Put | | 10,271.97000 | 10.27197 | 10,047,340 | 13.15 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Call | | 1,259.78000 | 1.25978 | 1,586,140 | 13.12 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Put | | 7,646.06000 | 7.64606 | 7,486,520 | 13.12 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Call | | 223.50000 | 0.22350 | 354,810 | 13.17 | | 0.00 | 0 | 40 |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Put | | 7,598.50000 | 7.59850 | 7,438,970 | 13.12 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Call | | 1,291.88000 | 1.29188 | 1,618,000 | 13.11 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Call | | 7,079.80000 | 7.07980 | 7,581,740 | 15.40 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Put | | 1,945.71000 | 1.94571 | 1,961,750 | 15.40 | | 0.00 | 0 | 50 |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Call | | 1,275.77000 | 1.27577 | 1,602,140 | 13.12 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Put | | 15,118.83000 | 15.11883 | 14,764,240 | 13.17 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.73 | Put | | 11,415.33000 | 11.41533 | 11,154,900 | 13.16 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.92 | Call | | 676.21000 | 0.67621 | 937,480 | 13.15 | | 0.00 | 0 | 40 |
| R2040 | On | 04/05/2023 | Bond Future | 12.78 | Call | | 4,715.30000 | 4.71530 | 5,180,310 | 14.46 | | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.78 | Put | | 3,065.25000 | 3.06525 | 3,044,360 | 14.46 | | 0.00 | 0 | 40 |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Put | | 5,423.01000 | 5.42301 | 5,313,450 | 13.83 | | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Call | | 3,140.40000 | 3.14040 | 3,525,900 | 13.84 | | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Put | | 5,390.84000 | 5.39084 | 5,282,450 | 13.84 | | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Call | | 3,089.54000 | 3.08954 | 3,473,290 | 13.82 | | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Put | | 5,455.04000 | 5.45504 | 5,344,900 | 13.82 | | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Call | | 3,115.07000 | 3.11507 | 3,499,400 | 13.83 | | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 11,580 | |
| Total For R2040 | | | | | | | | | | | 445,803,911.03 | 5,636 | 144,440 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere | |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|------|
| R2044 | On | 04/08/2022 | Bond Future | | | 11.87424 | 76.13046 | 11.95177 | 75.65748 | 13.70 | 204,867,067.86 | 2,691 | 93,3 | |
| R2044 | On | 03/11/2022 | Bond Future | | | 12.04282 | 77.28747 | 12.12283 | 76.81086 | 14.58 | 0.00 | 0 | | |
| R2044 | On | 02/02/2023 | Bond Future | | | 12.20251 | 74.22831 | 12.28543 | 73.74563 | 15.21 | 22,936,547.79 | 309 | 30 | |
| R2044 | On | 04/05/2023 | Bond Future | | | 12.35252 | 75.60300 | 12.43845 | 75.11309 | 14.83 | 0.00 | 0 | | |
| R2044 | On | 03/08/2023 | Bond Future | | | 12.49087 | 72.74089 | 12.57998 | 72.24280 | 14.90 | 0.00 | 0 | | |
| Total R2044 Future | | | | | | | | | | | 227,803,615.65 | 3,000 | 93,64 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.10 | Put | | | 5,491.83000 | 5.49183 | 5,025,510 | 12.21 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.08 | Call | | | 6.24000 | 0.00624 | 11,940 | 12.19 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.08 | Put | | | 5,627.29000 | 5.62729 | 5,160,010 | 12.19 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.09 | Call | | | 6.86000 | 0.00686 | 13,010 | 12.20 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.09 | Put | | | 5,559.49000 | 5.55949 | 5,092,660 | 12.20 | 0.00 | 0 | |
| R2044 | On | 04/08/2022 | Bond Future | 11.10 | Call | | | 7.52000 | 0.00752 | 14,180 | 12.21 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.39 | Put | | | 5,175.75000 | 5.17575 | 4,971,070 | 13.58 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.40 | Call | | | 624.77000 | 0.62477 | 899,300 | 13.59 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.40 | Put | | | 5,124.93000 | 5.12493 | 4,922,850 | 13.59 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.41 | Call | | | 639.62000 | 0.63962 | 916,880 | 13.61 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.41 | Put | | | 5,074.43000 | 5.07443 | 4,875,080 | 13.61 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 10.60 | Call | | | 55.41000 | 0.05541 | 137,550 | 13.07 | 0.00 | 0 | 1,60 |
| R2044 | On | 03/11/2022 | Bond Future | 10.60 | Put | | | 10,089.60000 | 10.08960 | 9,695,130 | 13.07 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.30 | Call | | | 488.79000 | 0.48879 | 736,000 | 13.47 | 0.00 | 0 | 1,60 |
| R2044 | On | 03/11/2022 | Bond Future | 11.30 | Put | | | 5,647.42000 | 5.64742 | 5,418,020 | 13.47 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.39 | Call | | | 610.15000 | 0.61015 | 882,080 | 13.58 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Put | | | 7,707.80000 | 7.70780 | 7,501,460 | 13.93 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Call | | | 647.19000 | 0.64719 | 921,810 | 13.93 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Put | | | 7,818.76000 | 7.81876 | 7,610,700 | 13.93 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Call | | | 659.26000 | 0.65926 | 934,680 | 13.93 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Put | | | 7,763.23000 | 7.76323 | 7,555,970 | 13.93 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Call | | | 671.34000 | 0.67134 | 947,680 | 13.93 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Call | | | 1,334.24000 | 1.33424 | 1,665,070 | 13.82 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Put | | | 7,583.75000 | 7.58375 | 7,424,670 | 13.82 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Call | | | 1,350.96000 | 1.35096 | 1,681,840 | 13.82 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Put | | | 7,535.43000 | 7.53543 | 7,376,400 | 13.82 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Call | | | 1,367.80000 | 1.36780 | 1,698,490 | 13.81 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Put | | | 7,487.32000 | 7.48732 | 7,328,100 | 13.81 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Put | | | 5,485.47000 | 5.48547 | 5,369,510 | 14.53 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Call | | | 3,093.34000 | 3.09334 | 3,473,650 | 14.51 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Put | | | 5,551.56000 | 5.55156 | 5,433,780 | 14.51 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Call | | | 3,118.98000 | 3.11898 | 3,500,200 | 14.52 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Put | | | 5,518.43000 | 5.51843 | 5,401,560 | 14.52 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Call | | | 3,144.71000 | 3.14471 | 3,526,840 | 14.53 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 3,20 |
| Total For R2044 | | | | | | | | | | | | 227,803,615.65 | 3,000 | 96,84 |
| R2048 | On | 04/08/2022 | Bond Future | | | 11.83248 | 79.19188 | 11.90448 | 78.74407 | | 13.35 | 13,700,195.24 | 173 | 213,38 |
| R2048 | On | 03/11/2022 | Bond Future | | | 12.00048 | 75.96980 | 12.07487 | 75.51856 | | 15.03 | 0.00 | 0 | 5,98 |
| R2048 | On | 02/02/2023 | Bond Future | | | 12.15960 | 77.26972 | 12.23674 | 76.81285 | | 14.79 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | | | 12.30038 | 74.26312 | 12.38028 | 73.79952 | | 15.30 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | | | 12.42668 | 75.75789 | 12.50943 | 75.28664 | | 14.49 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | | 13,700,195.24 | 173 | 219,31 |
| R2048 | On | 04/08/2022 | Bond Future | 9.70 | Call | | | 0.00000 | 0.00000 | 0,000 | 13.30 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 9.70 | Put | | | 16,197.44000 | 16.19744 | 15,749,630 | 13.30 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.20 | Call | | | 0.00000 | 0.00000 | 0,010 | 12.99 | 0.00 | 0 | 1,70 |
| R2048 | On | 04/08/2022 | Bond Future | 10.20 | Put | | | 12,023.16000 | 12.02316 | 11,575,360 | 12.99 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.30 | Call | | | 0.00000 | 0.00000 | 0,020 | 12.84 | 0.00 | 0 | 1,20 |
| R2048 | On | 04/08/2022 | Bond Future | 10.40 | Put | | | 10,443.81000 | 10.44381 | 9,996,040 | 12.69 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.90 | Call | | | 1.94000 | 0.00194 | 3,550 | 11.92 | 0.00 | 0 | 1,70 |
| R2048 | On | 04/08/2022 | Bond Future | 10.90 | Put | | | 6,706.16000 | 6.70616 | 6,259,960 | 11.92 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Call | | | 4.41000 | 0.00441 | 6,610 | 11.80 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.98 | Put | | | 6,136.60000 | 6.13660 | 5,690,990 | 11.80 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.30 | Put | | | 11,227.28000 | 11.22728 | 10,779,490 | 12.84 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Call | | | 4.86000 | 0.00486 | 7,130 | 11.79 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.99 | Put | | | 6,066.04000 | 6.06604 | 5,620,500 | 11.79 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Call | | | 5.35000 | 0.00535 | 7,680 | 11.77 | 0.00 | 0 | 1,20 |
| R2048 | On | 04/08/2022 | Bond Future | 11.00 | Put | | | 5,995.62000 | 5.99562 | 5,550,140 | 11.77 | 0.00 | 0 | |
| R2048 | On | 04/08/2022 | Bond Future | 10.40 | Call | | | 0.00000 | 0.00000 | 0,040 | 12.69 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Call | | | 559.78000 | 0.55978 | 814,750 | 13.89 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Put | | | 5,443.83000 | 5.44383 | 5,247,560 | 13.89 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Call | | | 573.86000 | 0.57386 | 831,450 | 13.91 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Put | | | 5,390.41000 | 5.39041 | 5,196,760 | 13.91 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Call | | | 546.06000 | 0.54606 | 798,280 | 13.88 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Put | | | 5,497.71000 | 5.49771 | 5,298,690 | 13.88 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Put | | | 8,050.63000 | 8.05063 | 7,861,260 | 13.55 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Call | | | 603.48000 | 0.60348 | 869,210 | 13.55 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Put | | | 8,166.98000 | 8.16698 | 7,975,840 | 13.55 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Call | | | 615.26000 | 0.61526 | 881,820 | 13.55 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Put | | | 8,108.74000 | 8.10874 | 7,918,430 | 13.55 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Call | | | 627.05000 | 0.62705 | 894,550 | 13.55 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Call | | | 1,363.21000 | 1.36321 | 1,661,020 | 14.32 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Put | | | 7,840.05000 | 7.84005 | 7,674,260 | 14.32 | 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 Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Call | | 1,380.22000 | 1.38022 | 1,680,060 | 14.33 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Put | | 7,789.97000 | 7.78997 | 7,626,210 | 14.33 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Call | | 1,346.12000 | 1.34612 | 1,642,120 | 14.31 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Put | | 7,890.14000 | 7.89014 | 7,722,540 | 14.31 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Call | | 3,172.69000 | 3.17269 | 3,531,010 | 14.07 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Put | | 5,559.49000 | 5.55949 | 5,446,560 | 14.07 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Call | | 3,199.19000 | 3.19919 | 3,558,350 | 14.08 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Put | | 5,526.02000 | 5.52602 | 5,413,930 | 14.08 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Call | | 3,146.29000 | 3.14629 | 3,503,760 | 14.06 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Put | | 5,593.15000 | 5.59315 | 5,479,370 | 14.06 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 5,85 |
| Total For R2048 | | | | | | | | | | | 13,700,195.24 | 173 | 225,16 |
| R209 | On | 04/08/2022 | Bond Future | | | 11.62418 | 65.90406 | 11.70644 | 65.50177 | 12.49 | 2,504,354.28 | 38 | 23,25 |
| R209 | On | 03/11/2022 | Bond Future | | | 11.79784 | 63.75985 | 11.88262 | 63.35432 | 13.95 | 3,825,591.00 | 60 | 4,51 |
| R209 | On | 02/02/2023 | Bond Future | | | 11.95829 | 64.85145 | 12.04592 | 64.44075 | 13.76 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | | | 12.10721 | 62.90016 | 12.19788 | 62.48322 | 14.09 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | | | 12.23820 | 64.16644 | 12.33196 | 63.74249 | 13.36 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 6,329,945.28 | 98 | 27,85 |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Call | | 0.23000 | 0.00023 | 1,050 | 11.27 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.57 | Put | | 5,895.44000 | 5.89544 | 5,493,970 | 11.27 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Call | | 0.27000 | 0.00027 | 1,140 | 11.26 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.58 | Put | | 5,840.29000 | 5.84029 | 5,438,870 | 11.26 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Call | | 0.30000 | 0.00030 | 1,240 | 11.24 | 0.00 | 0 | |
| R209 | On | 04/08/2022 | Bond Future | 10.59 | Put | | 5,785.20000 | 5.78520 | 5,383,850 | 11.24 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 12.00 | Call | | 2,141.22000 | 2.14122 | 2,476,770 | 13.95 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 12.00 | Put | | 1,585.86000 | 1.58586 | 1,515,880 | 13.95 | 0.00 | 0 | 3,50 |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Call | | 337.10000 | 0.33710 | 504,320 | 12.55 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Put | | 4,643.10000 | 4.64310 | 4,404,790 | 12.55 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.50 | Call | | 1.27000 | 0.00127 | 7,390 | 12.49 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.50 | Put | | 12,963.97000 | 12.96397 | 12,564,560 | 12.49 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.00 | Call | | 11.28000 | 0.01128 | 39,490 | 12.49 | 0.00 | 0 | 3,50 |
| R209 | On | 03/11/2022 | Bond Future | 10.00 | Put | | 9,963.71000 | 9.96371 | 9,586,390 | 12.49 | 0.00 | 0 | 6,00 |
| R209 | On | 03/11/2022 | Bond Future | 11.00 | Call | | 319.48000 | 0.31948 | 482,540 | 12.53 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.00 | Put | | 4,730.20000 | 4.73020 | 4,487,730 | 12.53 | 0.00 | 0 | 7,00 |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Call | | 328.25000 | 0.32825 | 493,350 | 12.54 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Put | | 4,686.58000 | 4.68658 | 4,446,150 | 12.54 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.25 | Call | | 0.37000 | 0.00037 | 2,840 | 12.49 | 0.00 | 0 | 6,00 |
| R209 | On | 03/11/2022 | Bond Future | 9.25 | Put | | 14,532.58000 | 14.53258 | 14,129,520 | 12.49 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Call | | 346.13000 | 0.34613 | 515,460 | 12.57 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Put | | 4,599.85000 | 4.59985 | 4,363,650 | 12.57 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.50 | Call | | 985.01000 | 0.98501 | 1,242,100 | 13.14 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.50 | Put | | 2,845.14000 | 2.84514 | 2,696,700 | 13.14 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.50 | Call | | 66.67000 | 0.06667 | 158,100 | 12.51 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.50 | Put | | 7,171.74000 | 7.17174 | 6,857,640 | 12.51 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Call | | 407.96000 | 0.40796 | 628,030 | 12.60 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Put | | 6,626.08000 | 6.62608 | 6,435,450 | 12.60 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Call | | 392.15000 | 0.39215 | 610,180 | 12.60 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Put | | 6,717.06000 | 6.71706 | 6,524,390 | 12.60 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Call | | 399.94000 | 0.39994 | 619,060 | 12.60 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Put | | 6,671.42000 | 6.67142 | 6,479,840 | 12.60 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Call | | 951.13000 | 0.95113 | 1,233,800 | 13.12 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Put | | 6,226.61000 | 6.22661 | 6,092,340 | 13.12 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Call | | 926.58000 | 0.92658 | 1,209,000 | 13.12 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Put | | 6,304.85000 | 6.30485 | 6,170,330 | 13.12 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Call | | 938.80000 | 0.93880 | 1,221,450 | 13.12 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Put | | 6,265.64000 | 6.26564 | 6,131,350 | 13.12 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Call | | 2,509.94000 | 2.50994 | 2,845,680 | 13.06 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Put | | 4,263.07000 | 4.26307 | 4,174,860 | 13.06 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Call | | 2,468.27000 | 2.46827 | 2,802,450 | 13.04 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Put | | 4,315.12000 | 4.31512 | 4,225,350 | 13.04 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Call | | 2,489.07000 | 2.48907 | 2,824,030 | 13.05 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Put | | 4,289.03000 | 4.28903 | 4,200,040 | 13.05 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 26,00 |
| Total For R209 | | | | | | | | | | | 6,329,945.28 | 98 | 53,85 |
| R210 | On | 04/08/2022 | Bond Future | | | 223.58995 | 223.58995 | 222.52100 | 222.52100 | | 0.00 | 0 | 1,00 |
| R210 | On | 03/11/2022 | Bond Future | | | 224.06632 | 224.06632 | 222.99061 | 222.99061 | | 0.00 | 0 | |
| R210 | On | 02/02/2023 | Bond Future | | | 227.95082 | 227.95082 | 226.86230 | 226.86230 | | 0.00 | 0 | |
| R210 | On | 04/05/2023 | Bond Future | | | 229.14194 | 229.14194 | 228.03907 | 228.03907 | | 0.00 | 0 | |
| R210 | On | 03/08/2023 | Bond Future | | | 233.78641 | 233.78641 | 232.66578 | 232.66578 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,00 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,00 |
| R213 | On | 04/08/2022 | Bond Future | | | 11.15867 | 80.53902 | 11.23726 | 80.17895 | 9.50 | 0.00 | 0 | 32,25 |
| R213 | On | 03/11/2022 | Bond Future | | | 11.36741 | 78.22231 | 11.44877 | 77.86031 | 10.49 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | | | 11.56588 | 79.56036 | 11.65060 | 79.19429 | 10.17 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | | | 11.74359 | 77.48223 | 11.83186 | 77.11107 | 10.28 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | | | 11.90342 | 79.03981 | 11.99549 | 78.66287 | 9.64 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 0.00 | 0 | 32,25 |
| R213 | On | 04/08/2022 | Bond Future | 9.88 | Call | | 0.00000 | 0.00000 | 0,000 | 6.30 | 0.00 | 0 | |

| 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 | 04/08/2022 | Bond Future | 9.88 | Put | | | 6,534.88000 | 6.53488 | 6,174,810 | 6.30 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.89 | Call | | | 0.00000 | 0.00000 | 0,000 | 6.26 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.89 | Put | | | 6,484.18000 | 6.48418 | 6,124,110 | 6.26 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.90 | Call | | | 0.00000 | 0.00000 | 0,000 | 6.22 | 0.00 | 0 | |
| R213 | On | 04/08/2022 | Bond Future | 9.90 | Put | | | 6,433.53000 | 6.43353 | 6,073,460 | 6.22 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.98 | Call | | | 58.99000 | 0.05899 | 150,620 | 9.98 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.98 | Put | | | 6,946.45000 | 6.94645 | 6,676,080 | 9.98 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | Bond Future | 10.19 | Call | | | 103.32000 | 0.10332 | 232,450 | 9.88 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.19 | Put | | | 5,958.80000 | 5.95880 | 5,725,930 | 9.88 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | Bond Future | 10.37 | Call | | | 170.66000 | 0.17066 | 330,320 | 9.80 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.13 | Call | | | 4.06000 | 0.00406 | 17,670 | 10.20 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | Bond Future | 9.13 | Put | | | 11,240.37000 | 11.24037 | 10,891,980 | 10.20 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.19 | Call | | | 5.12000 | 0.00512 | 21,150 | 10.20 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | Bond Future | 9.19 | Put | | | 10,925.16000 | 10.92516 | 10,579,190 | 10.20 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.84 | Call | | | 39.81000 | 0.03981 | 111,190 | 10.04 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.40 | Put | | | 5,025.21000 | 5.02521 | 4,827,270 | 9.79 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.38 | Put | | | 5,111.26000 | 5.11126 | 4,910,370 | 9.80 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.39 | Call | | | 180.43000 | 0.18043 | 342,970 | 9.79 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.39 | Put | | | 5,068.16000 | 5.06816 | 4,868,700 | 9.79 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 10.40 | Call | | | 185.49000 | 0.18549 | 349,550 | 9.79 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | Bond Future | 9.84 | Put | | | 7,624.42000 | 7.62442 | 7,333,800 | 10.04 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | Bond Future | 10.37 | Put | | | 5,154.51000 | 5.15451 | 4,952,170 | 9.80 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | Bond Future | 10.38 | Call | | | 175.49000 | 0.17549 | 336,600 | 9.80 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.23 | Call | | | 279.12000 | 0.27912 | 481,050 | 9.68 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.23 | Put | | | 6,727.11000 | 6.72711 | 6,562,970 | 9.68 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.35 | Call | | | 349.73000 | 0.34973 | 563,920 | 9.64 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.35 | Put | | | 6,226.73000 | 6.22673 | 6,074,850 | 9.64 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | Bond Future | 10.01 | Call | | | 191.99000 | 0.19199 | 355,230 | 9.76 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.01 | Put | | | 7,699.98000 | 7.69998 | 7,497,150 | 9.76 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | Bond Future | 10.21 | Call | | | 270.00000 | 0.27000 | 468,260 | 9.69 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.21 | Put | | | 6,813.65000 | 6.81365 | 6,645,840 | 9.69 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.22 | Call | | | 274.53000 | 0.27453 | 474,690 | 9.69 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.22 | Put | | | 6,770.33000 | 6.77033 | 6,604,420 | 9.69 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 10.43 | Call | | | 405.30000 | 0.40530 | 625,380 | 9.61 | 0.00 | 0 | 97 |
| R213 | On | 02/02/2023 | Bond Future | 10.43 | Put | | | 5,904.42000 | 5.90442 | 5,758,430 | 9.61 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 12.20 | Call | | | 3,721.78000 | 3.72178 | 4,057,050 | 10.66 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | Bond Future | 12.20 | Put | | | 1,401.73000 | 1.40173 | 1,370,930 | 10.66 | 0.00 | 0 | 97 |
| R213 | On | 02/02/2023 | Bond Future | 9.16 | Call | | | 36.66000 | 0.03666 | 85,220 | 9.85 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | Bond Future | 9.16 | Put | | | 11,805.81000 | 11.80581 | 11,488,300 | 9.85 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Put | | | 5,609.61000 | 5.60961 | 5,481,180 | 9.62 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Call | | 861.84000 | 0.86184 | 1,104,430 | 9.62 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Put | | 5,575.28000 | 5.57528 | 5,446,710 | 9.62 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Call | | 840.24000 | 0.84024 | 1,082,870 | 9.62 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Put | | 5,644.28000 | 5.64428 | 5,515,750 | 9.62 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Call | | 850.88000 | 0.85088 | 1,093,610 | 9.62 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.62 | Call | | 2,207.47000 | 2.20747 | 2,500,130 | 9.35 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.62 | Put | | 3,759.86000 | 3.75986 | 3,675,580 | 9.35 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.63 | Call | | 2,226.73000 | 2.22673 | 2,520,340 | 9.35 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.63 | Put | | 3,737.26000 | 3.73726 | 3,653,930 | 9.35 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.61 | Call | | 2,188.29000 | 2.18829 | 2,480,320 | 9.34 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.61 | Put | | 3,782.58000 | 3.78258 | 3,697,670 | 9.34 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 5,28 |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 37,57 |
| R214 | On | 04/08/2022 | Bond Future | | | 11.80684 | 63.27040 | 11.89386 | 62.83383 | 13.50 | 10,376,345.60 | 164 | 84,40 |
| R214 | On | 03/11/2022 | Bond Future | | | 11.97269 | 60.94430 | 12.06245 | 60.50382 | 15.17 | 4,814,599.70 | 79 | 4 |
| R214 | On | 02/02/2023 | Bond Future | | | 12.12933 | 61.98702 | 12.22221 | 61.54070 | 14.96 | 112,444,454.28 | 1,814 | 2,80 |
| R214 | On | 04/05/2023 | Bond Future | | | 12.26789 | 59.83815 | 12.36392 | 59.38489 | 15.41 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | | | 12.39189 | 61.04205 | 12.49117 | 60.58100 | 14.62 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 127,635,399.58 | 2,057 | 87,25 |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Call | | 2.83000 | 0.00283 | 6,500 | 11.95 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.97 | Put | | 4,907.37000 | 4.90737 | 4,474,470 | 11.95 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Call | | 3.14000 | 0.00314 | 7,000 | 11.93 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.98 | Put | | 4,851.27000 | 4.85127 | 4,418,560 | 11.93 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Call | | 3.47000 | 0.00347 | 7,530 | 11.92 | 0.00 | 0 | |
| R214 | On | 04/08/2022 | Bond Future | 10.99 | Put | | 4,795.25000 | 4.79525 | 4,362,740 | 11.92 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Call | | 513.08000 | 0.51308 | 756,040 | 14.08 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Put | | 4,157.06000 | 4.15706 | 3,959,540 | 14.08 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Call | | 525.36000 | 0.52536 | 770,670 | 14.10 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Put | | 4,115.77000 | 4.11577 | 3,920,600 | 14.10 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Call | | 501.01000 | 0.50101 | 741,590 | 14.07 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Put | | 4,198.62000 | 4.19862 | 3,998,720 | 14.07 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Put | | 6,453.66000 | 6.45366 | 6,248,900 | 13.70 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Call | | 523.82000 | 0.52382 | 766,330 | 13.70 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Put | | 6,407.76000 | 6.40776 | 6,203,950 | 13.70 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Call | | 533.57000 | 0.53357 | 777,010 | 13.70 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Put | | 6,362.05000 | 6.36205 | 6,159,170 | 13.70 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Call | | 514.20000 | 0.51420 | 755,760 | 13.70 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Call | | 1,151.13000 | 1.15113 | 1,429,980 | 14.43 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Put | | 6,179.08000 | 6.17908 | 6,004,670 | 14.43 | 0.00 | 0 | |

| 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 | 04/05/2023 | Bond Future | 11.37 | Call | | 1,165.13000 | 1.16513 | 1,445,810 | 14.44 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Put | | 6,139.69000 | 6.13969 | 5,967,110 | 14.44 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Call | | 1,179.42000 | 1.17942 | 1,461,750 | 14.45 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Put | | 6,100.66000 | 6.10066 | 5,929,730 | 14.45 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Put | | 4,291.41000 | 4.29141 | 4,172,570 | 14.24 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 2,686.68000 | 2.68668 | 3,027,240 | 14.22 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 4,343.91000 | 4.34391 | 4,223,420 | 14.22 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Call | | 2,708.59000 | 2.70859 | 3,049,980 | 14.23 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Put | | 4,317.59000 | 4.31759 | 4,197,930 | 14.23 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Call | | 2,730.57000 | 2.73057 | 3,072,780 | 14.24 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 127,635,399.58 | 2,057 | 87,25 | |
| Total for Bond | | | | | | | | | | 2,935,932,863.89 | 37,813 | 1,510,65 | |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23 | | | | | | | | | | | 0.00 | 0 | |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES23A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES23A | | | | | | | | | | | 0.00 | 0 | |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26 | | | | | | | | | | | 0.00 | 0 | |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | | 0.00 | 0 | |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | | 0.00 | 0 | |
| ES33A | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | | 0.00 | 0 | |
| ES42 | On | 25/04/2042 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | | 0.00 | 0 | |
| I2025 | On | 31/01/2025 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------|
| Total R213 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | 0.00 | 0 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | | | 789.50100 | 789.50100 | 785.91600 | 785.91600 | | | | 0.00 | 0 | 1,05 |
| GOVI On 03/11/2022 GOVI | | | 801.61000 | 801.61000 | 797.98100 | 797.98100 | | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | | | 815.30800 | 815.30800 | 811.62400 | 811.62400 | | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | | | 830.33700 | 830.33700 | 826.59100 | 826.59100 | | | | 0.00 | 0 | |
| GOVI On 03/08/2023 GOVI | | | 846.95900 | 846.95900 | 843.14400 | 843.14400 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 1,05 |
| GOVI On 04/08/2022 GOVI | 819.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.28 | Put | | | 333,640.00000 | 33.36400 | 297,790,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.26 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.26 | Put | | | 333,440.00000 | 33.34400 | 297,590,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.27 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/08/2022 GOVI | 819.27 | Put | | | 333,540.00000 | 33.35400 | 297,690,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.41 | Put | | | 224,290.00000 | 22.42900 | 188,000,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Put | | | 224,390.00000 | 22.43900 | 188,100,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Put | | | 224,490.00000 | 22.44900 | 188,200,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.41 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.82 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.82 | Put | | | 391,960.00000 | 39.19600 | 355,120,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Put | | | 392,060.00000 | 39.20600 | 355,220,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Put | | | 392,160.00000 | 39.21600 | 355,320,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.88 | Put | | | 262,890.00000 | 26.28900 | 225,430,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.86 | Call | | | 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 | 04/05/2023 | GOVI | 852.86 | Put | | | 262,690.00000 | 26.26900 | 225,230,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.87 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.87 | Put | | | 262,790.00000 | 26.27900 | 225,330,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.23 | Call | | | 59,140.00000 | 5.91400 | 97,290,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.21 | Call | | | 59,340.00000 | 5.93400 | 97,490,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.22 | Call | | | 59,240.00000 | 5.92400 | 97,390,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 1,00 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 1,00 |
| AL37 | On | 04/08/2022 | Index Future | | | 806.97700 | 806.97700 | 804.24500 | 804.24500 | | | 0.00 | 0 | |
| AL37 | On | 03/11/2022 | Index Future | | | 819.35400 | 819.35400 | 816.59100 | 816.59100 | | | 0.00 | 0 | |
| AL37 | On | 02/02/2023 | Index Future | | | 833.35500 | 833.35500 | 830.55200 | 830.55200 | | | 0.00 | 0 | |
| AL37 | On | 04/05/2023 | Index Future | | | 848.71700 | 848.71700 | 845.86800 | 845.86800 | | | 0.00 | 0 | |
| AL37 | On | 03/08/2023 | Index Future | | | 865.70700 | 865.70700 | 862.80700 | 862.80700 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 04/08/2022 | Index Future | | | 901.02400 | 901.02400 | 897.04400 | 897.04400 | | | 0.00 | 0 | |
| AL7T | On | 03/11/2022 | Index Future | | | 914.84300 | 914.84300 | 910.81500 | 910.81500 | | | 0.00 | 0 | |
| AL7T | On | 02/02/2023 | Index Future | | | 930.47600 | 930.47600 | 926.38700 | 926.38700 | | | 0.00 | 0 | |
| AL7T | On | 04/05/2023 | Index Future | | | 947.62800 | 947.62800 | 943.47000 | 943.47000 | | | 0.00 | 0 | |
| AL7T | On | 03/08/2023 | Index Future | | | 966.59800 | 966.59800 | 962.36300 | 962.36300 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 04/08/2022 | Index Future | | | 800.77800 | 800.77800 | 797.12500 | 797.12500 | | | 0.00 | 0 | 13 |
| ALBI | On | 03/11/2022 | Index Future | | | 813.05900 | 813.05900 | 809.36200 | 809.36200 | | | 0.00 | 0 | |
| ALBI | On | 02/02/2023 | Index Future | | | 826.95300 | 826.95300 | 823.20000 | 823.20000 | | | 0.00 | 0 | |
| ALBI | On | 04/05/2023 | Index Future | | | 842.19700 | 842.19700 | 838.38000 | 838.38000 | | | 0.00 | 0 | |
| ALBI | On | 03/08/2023 | Index Future | | | 859.05700 | 859.05700 | 855.16900 | 855.16900 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 13 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 13 |
| IGOV | On | 04/08/2022 | Index Future | | | 315.31100 | 315.31100 | 314.14200 | 314.14200 | | | 31,531,100.00 | 10 | 70 |
| IGOV | On | 03/11/2022 | Index Future | | | 320.22500 | 320.22500 | 319.04200 | 319.04200 | | | 0.00 | 0 | |
| IGOV | On | 02/02/2023 | Index Future | | | 325.77300 | 325.77300 | 324.57300 | 324.57300 | | | 0.00 | 0 | |
| IGOV | On | 04/05/2023 | Index Future | | | 331.85400 | 331.85400 | 330.63300 | 330.63300 | | | 0.00 | 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 |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| IGOV On 03/08/2023 Index Future | | | 338.57000 | 338.57000 | 337.32700 | 337.32700 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | 31,531,100.00 | 10 | 72 |
| Total For IGOV | | | | | | | | | 31,531,100.00 | 10 | 72 |
| Total for Index | | | | | | | | | 31,531,100.00 | 10 | 86 |
| JIBAR f On 20/07/2022 Jibar Future | | | 5.08500 | 94.91500 | 5.08500 | 94.91500 | | | 0.00 | 0 | |
| JIBAR f On 17/08/2022 Jibar Future | | | 5.62000 | 94.38000 | 5.64000 | 94.36000 | | | 0.00 | 0 | |
| JIBAR f On 21/09/2022 Jibar Future | | | 5.85500 | 94.14500 | 5.84500 | 94.15500 | | | 0.00 | 0 | |
| JIBAR f On 19/10/2022 Jibar Future | | | 6.35000 | 93.65000 | 6.33000 | 93.67000 | | | 0.00 | 0 | |
| JIBAR f On 16/11/2022 Jibar Future | | | 6.47000 | 93.53000 | 6.47000 | 93.53000 | | | 0.00 | 0 | |
| JIBAR f On 21/12/2022 Jibar Future | | | 6.98500 | 93.01500 | 6.99500 | 93.00500 | | | 0.00 | 0 | |
| JIBAR f On 15/03/2023 Jibar Future | | | 7.55000 | 92.45000 | 7.54000 | 92.46000 | | | 0.00 | 0 | |
| JIBAR f On 21/06/2023 Jibar Future | | | 8.04500 | 91.95500 | 8.10500 | 91.89500 | | | 0.00 | 0 | |
| JIBAR f On 20/09/2023 Jibar Future | | | 8.25500 | 91.74500 | 8.30500 | 91.69500 | | | 0.00 | 0 | |
| JIBAR f On 20/12/2023 Jibar Future | | | 8.26000 | 91.74000 | 8.31000 | 91.69000 | | | 0.00 | 0 | |
| JIBAR f On 20/03/2024 Jibar Future | | | 8.46500 | 91.53500 | 8.52000 | 91.48000 | | | 0.00 | 0 | |
| JIBAR f On 19/06/2024 Jibar Future | | | 8.48500 | 91.51500 | 8.55500 | 91.44500 | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 31 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 31 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 31 |
| Total for Derivatives : | | | | | | | | | 2,967,463,963.89 | 37,823 | 1,512,92 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.37800 | 323.02555 | 2.37800 | 322.77933 | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.54405 | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.49642 | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 100.46457 | 9.65000 | 100.38700 | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | 0.00 | 0 | |
| ABF005 On 30/06/2031 Spot Bond | | | 12.41000 | 84.12919 | 12.41000 | 84.04621 | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.83892 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN0: On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.51030 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.34863 | | | | 0.00 | 0 | 110,000,00 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 110,000,00 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.24769 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.29054 | | | | 0.00 | 400,000,000 | 800,000,00 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 800,000,00 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 400,000,000 | 800,000,00 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.18983 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.85894 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.09917 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.39581 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.36280 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.69110 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.17644 | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.32256 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.34156 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.94024 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 102.25675 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.54697 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.63807 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.46767 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.10585 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.01553 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.01584 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.01611 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.35217 | | | | 0.00 | 0 | |
| Total ABFN46 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 ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.90859 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.82893 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.31932 | | | | 0.00 | 0 | 300,000,00 |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ABFN5 On 30/03/2026 Spot Bond | | | | | 0.00000 | 99.89305 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.29947 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.10117 | | | | 0.00 | 0 | 200,000,00 |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| ABFN5 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.89456 | | | | 0.00 | 0 | |
| Total ABFN53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN53 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/02/2027 Spot Bond | | | | | 0.00000 | 100.92393 | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total ABFN54 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total For ABFN54 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| ABFN5 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.94846 | | | | 0.00 | 0 | |
| Total ABFN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN55 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2025 Spot Bond | | | | | 0.00000 | 100.28213 | | | | 0.00 | 0 | |
| Total ABGN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN01 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2027 Spot Bond | | | | | 0.00000 | 100.29324 | | | | 0.00 | 0 | 610,000,00 |
| Total ABGN02 SPOT | | | | | | | | | | 0.00 | 0 | 610,000,00 |
| Total For ABGN02 | | | | | | | | | | 0.00 | 0 | 610,000,00 |
| ABGN0 On 27/06/2029 Spot Bond | | | | | 0.00000 | 100.29909 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABGN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN03 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 102.59852 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.08194 | | | | 0.00 | 0 | |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 100.88132 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABJ04 On 30/03/2025 Spot Bond | | | | | 0.00000 | 100.34740 | | | | 0.00 | 0 | |
| Total ABJ04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ04 | | | | | | | | | | 0.00 | 0 | |
| ABJ05 On 30/03/2027 Spot Bond | | | | | 0.00000 | 100.31691 | | | | 0.00 | 0 | |
| Total ABJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ05 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.08500 | 7.08500 | 7.08500 | 153.67474 | | | | 0.00 | 0 | 500,000,00 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 43.62226 | 100.00000 | 43.31019 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.81500 | 2.81500 | 2.81500 | 161.54908 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 3.74500 | 3.74500 | 3.74500 | 212.94132 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 4.80000 | 4.80000 | 4.80000 | 231.02735 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 8.35500 | 8.35500 | 8.35500 | 102.50740 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABN79 On 21/12/2026 Spot Bond | | | 9.23500 | 9.23500 | 9.23500 | 105.19419 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 6.88500 | 102.63669 | 6.88500 | 102.57989 | | | | 0.00 | 0 | 1,100,000,00 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,00 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 1,100,000,00 |
| ABS16 On 11/11/2025 Spot Bond | | | 8.92500 | 106.03416 | 8.92500 | 105.95871 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 9.64500 | 105.97898 | 9.64500 | 105.89762 | | | | 0.00 | 0 | |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 7.32500 | 105.84492 | 7.32500 | 105.78286 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 9.86000 | 99.52284 | 9.86000 | 99.44478 | | | | 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 | 14.84564 | 100.00000 | 14.74782 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 1.48800 | 326.89048 | 1.48800 | 326.66491 | | | | 0.00 | 0 | |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 12.11000 | 12.11000 | 12.11000 | 98.11478 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.50024 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.48676 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.40890 | | | | 0.00 | 0 | |
| Total ACL185 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 ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.48576 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.48576 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.49728 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.49728 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 30/01/2023 Spot Bond | | | | | 0.00000 | 189.78102 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL20 On 14/02/2023 Spot Bond | | | | | 0.00000 | 192.79714 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL21 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.46415 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.00711 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.97310 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.19248 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.94388 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.12574 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 104.03197 | | | | 0.00 | 0 | 20,000,00 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 103.55358 | | | | 0.00 | 157,600,000 | 1,320,000,00 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 157,600,000 | 1,320,000,00 |
| Total For AGT01 | | | | | | | | | | 0.00 | 157,600,000 | 1,320,000,00 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 105.59357 | | | | 0.00 | 70,800,000 | 27,200,00 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 70,800,000 | 27,200,00 |
| Total For AGT02 | | | | | | | | | | 0.00 | 70,800,000 | 27,200,00 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 104.30778 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 105.16018 | | | | 0.00 | 0 | 1,780,000,00 |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | 1,780,000,00 |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | 1,780,000,00 |
| AH2A1' On 18/07/2024 Spot Bond | | | | | 0.00000 | 99.94984 | | | | 0.00 | 0 | |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |
| AH2A2' On 18/07/2026 Spot Bond | | | | | 0.00000 | 99.94803 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3' On 18/07/2026 Spot Bond | | | 9.53500 | 94.11173 | 9.53500 | 94.03912 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1' On 18/07/2026 Spot Bond | | | | | 0.00000 | 99.94556 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1' On 18/07/2026 Spot Bond | | | | | 0.00000 | 99.93733 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 99.92705 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF2O On 18/04/2023 Spot Bond | | | | | 0.00000 | 99.95414 | | | | 0.00 | 0 | |
| Total AHF2O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.94506 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 8.89000 | 104.98068 | 8.89000 | 104.90503 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.89455 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.98834 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.04603 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.85952 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.93476 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.32739 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.98824 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.04591 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.44892 | | | | 0.00 | 0 | |
| Total AHF6D1 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 AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.06502 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.14581 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.01708 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B: On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.99545 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.07473 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.04735 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.01717 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.49202 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 9.04500 | 104.44182 | 9.04500 | 104.36612 | | | | 0.00 | 0 | 2,708,000,00 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 2,708,000,00 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 2,708,000,00 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.49200 | 100.83090 | 9.49200 | 100.75470 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 13.25000 | 85.74202 | 13.25000 | 85.65239 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.92500 | 190.60629 | 5.92500 | 190.40675 | | | | 0.00 | 0 | 405,000,00 |

| 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 AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 405,000,00 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 405,000,00 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.04363 | | | | 0.00 | 0 | 20,000,00 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.33728 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 99.81540 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For APF09 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.58405 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.51256 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.09749 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 101.38135 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 5.15000 | 245.66946 | 5.15000 | 245.42748 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.76000 | 212.04573 | 5.76000 | 211.82659 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/03/2028 Spot Bond | | | 4.61500 | 203.76086 | 4.61500 | 203.56886 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 5.13000 | 115.13152 | 5.13000 | 115.01776 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |

| 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 24/08/2025 Spot Bond | | | | | 0.00000 | 104.73224 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.84874 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.53112 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.43047 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.02225 | | | | 0.00 | 8,000,000 | 2,000,00 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 8,000,000 | 2,000,00 |
| Total For ASN278 | | | | | | | | | | 0.00 | 8,000,000 | 2,000,00 |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.06279 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.98546 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.60781 | | | | 0.00 | 8,000,000 | 2,000,00 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 8,000,000 | 2,000,00 |
| Total For ASN286 | | | | | | | | | | 0.00 | 8,000,000 | 2,000,00 |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.33330 | | | | 0.00 | 4,000,000 | 1,000,00 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 4,000,000 | 1,000,00 |
| Total For ASN291 | | | | | | | | | | 0.00 | 4,000,000 | 1,000,00 |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.46009 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.22064 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.47500 | 4.47500 | 4.47500 | 111.81529 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN318 On 28/02/2033 Spot Bond | | | 5.31000 | 5.31000 | 5.31000 | 101.72646 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN320 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.59459 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.66793 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN330 On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.16697 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.91349 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 5.24000 | 113.61074 | 5.24000 | 113.49747 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN340 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.46679 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.42959 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN350 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.61872 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN351 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.44989 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.44989 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN360 On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.85406 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN365 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.71958 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN369 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.61628 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN373 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.10873 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN374 On 06/11/2023 Spot Bond | | | | | 0.00000 | 102.45462 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN381 On 15/03/2023 Spot Bond | | | | | 0.00000 | 100.54246 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN383 On 15/03/2023 Spot Bond | | | | | 0.00000 | 100.54246 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN384 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.80460 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN386 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.81547 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN388 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.96825 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |
| ASN395 On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.49957 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN399 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.44308 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.51063 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.69233 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 29/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 20/12/2024 Spot Bond | | | | | 0.00000 | 103.86564 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.38523 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.39564 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 100.52149 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.95719 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.78823 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 99.95077 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 99.95037 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/01/2023 Spot Bond | | | 9.39500 | 9.39500 | 9.39500 | 104.27350 | | | | 0.00 | 0 | |
| Total ASN469 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 ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 104.03210 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.17108 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.35517 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.15323 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.65628 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 25/08/2025 Spot Bond | | | | | 0.00000 | 111.23205 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 28/02/2025 Spot Bond | | | 10.63000 | 10.63000 | 10.63000 | 103.93108 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.10067 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.50264 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.50264 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.45197 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 21/12/2026 Spot Bond | | | 10.93000 | 94.01596 | 10.93000 | 93.93399 | | | 397,852,000,000.00 | | 36,400,000 | 12,100,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|-------------------|
| Total ASN508 SPOT | | | | | | | | | | 397,852,000,000.00 | 36,400,000 | 12,100,000 |
| Total For ASN508 | | | | | | | | | | 397,852,000,000.00 | 36,400,000 | 12,100,000 |
| ASN508 On 21/12/2026 Spot Bond | | | 10.11000 | 93.83799 | 10.11000 | 93.76216 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN509 On 21/12/2026 Spot Bond | | | 10.66000 | 92.65194 | 10.66000 | 92.57310 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN510 On 21/12/2026 Spot Bond | | | 10.66000 | 92.65194 | 10.66000 | 92.57310 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN511 On 31/07/2022 Spot Bond | | | 9.10000 | 104.21223 | 9.10000 | 104.13460 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN522 On 31/07/2024 Spot Bond | | | 11.05000 | 105.11820 | 11.05000 | 105.02455 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN525 On 31/07/2024 Spot Bond | | | 11.00000 | 105.09508 | 11.00000 | 105.00186 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN530 On 31/01/2024 Spot Bond | | | 10.50000 | 104.86391 | 10.50000 | 104.77502 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN532 On 31/01/2024 Spot Bond | | | 10.50000 | 104.86391 | 10.50000 | 104.77502 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN538 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.22560 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN540 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.23914 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.11664 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN54: On 31/07/2023 Spot Bond | | | 10.60000 | 104.91014 | 10.60000 | 104.82038 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.47000 | 101.47969 | 10.47000 | 104.76140 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.55000 | 104.88703 | 10.55000 | 104.79770 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 05/02/2024 Spot Bond | | | | | 0.00000 | 102.91182 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/04/2025 Spot Bond | | | | | 0.00000 | 99.80935 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.72725 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.35413 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.42964 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.67367 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.73818 | | | | 0.00 | 0 | |
| Total ASN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 18/03/2024 Spot Bond | | | | | 0.00000 | 101.14902 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 31/01/2023 Spot Bond | | | 9.22000 | 104.27193 | 9.22000 | 104.19407 | | | | 0.00 | 0 | |
| Total ASN595 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 ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN595 On 11/04/2023 Spot Bond | | | | | 0.00000 | 100.07341 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN596 On 17/04/2023 Spot Bond | | | | | 0.00000 | 99.99982 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 24/04/2023 Spot Bond | | | | | 0.00000 | 99.88591 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 23/04/2026 Spot Bond | | | | | 0.00000 | 99.81860 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN601 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.02187 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN602 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.25692 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.48822 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN611 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.37515 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN613 On 06/05/2024 Spot Bond | | | | | 0.00000 | 101.37981 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN614 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.45319 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN617 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.14746 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN617 On 11/05/2023 Spot Bond | | | | | 0.00000 | 101.42033 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN62 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.43179 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN62 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.04134 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.21461 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.50395 | | | | 0.00 | 0 | |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.54813 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.81937 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64 On 06/05/2024 Spot Bond | | | | | 0.00000 | 101.51288 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64 On 12/07/2024 Spot Bond | | | | | 0.00000 | 100.65337 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64 On 08/07/2026 Spot Bond | | | | | 0.00000 | 100.12786 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN65 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.32378 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.93768 | | | | 0.00 | 0 | |
| Total ASN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN665 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN66: On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.05745 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.21936 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67: On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.30898 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.52725 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.54745 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.04438 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 100.70474 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.31367 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.29702 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.41479 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.63805 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.39907 | | | | 0.00 | 0 | |
| Total ASN695 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 ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.48006 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.48343 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.43636 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 101.19596 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 101.47152 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 101.13479 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.32781 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.72822 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.22530 | | | | 0.00 | 0 | |
| Total ASN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN717 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.24715 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 100.61438 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 15/10/2022 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 ASN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN724 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.76648 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.36894 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 100.95654 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.32682 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.46319 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.46994 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.40654 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 31/10/2026 Spot Bond | | | | | 0.00000 | 101.29888 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN76: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.55354 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN77: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.52488 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN78: On 21/12/2026 Spot Bond | | | 10.36384 | 10.36384 | 10.36384 | 101.14797 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN79 On 15/03/2025 Spot Bond | | | | | 0.00000 | 100.72838 | | | | 0.00 | 0 | |
| Total ASN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN791 | | | | | | | | | | 0.00 | 0 | |
| ASN79 On 31/01/2024 Spot Bond | | | 10.20000 | 10.20000 | 10.20000 | 104.51668 | | | | 0.00 | 0 | |
| Total ASN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN796 | | | | | | | | | | 0.00 | 0 | |
| ASN80 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.46831 | | | | 0.00 | 0 | |
| Total ASN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN803 | | | | | | | | | | 0.00 | 0 | |
| ASN80 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.28894 | | | | 0.00 | 0 | |
| Total ASN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN804 | | | | | | | | | | 0.00 | 0 | |
| ASN80 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.29096 | | | | 0.00 | 0 | |
| Total ASN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN806 | | | | | | | | | | 0.00 | 0 | |
| ASN80 On 15/03/2023 Spot Bond | | | | | 0.00000 | 100.60807 | | | | 0.00 | 0 | |
| Total ASN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN807 | | | | | | | | | | 0.00 | 0 | |
| ASN80 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.40128 | | | | 0.00 | 0 | |
| Total ASN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN808 | | | | | | | | | | 0.00 | 0 | |
| ASN81 On 06/04/2025 Spot Bond | | | | | 0.00000 | 100.19601 | | | | 0.00 | 0 | |
| Total ASN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN818 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.21045 | | | | 0.00 | 0 | |
| Total ASN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN820 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.12029 | | | | 0.00 | 0 | |
| Total ASN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN821 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.12803 | | | | 0.00 | 0 | |
| Total ASN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN822 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 31/01/2037 Spot Bond | | | | | 0.00000 | 102.72649 | | | | 0.00 | 0 | |
| Total ASN823 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 ASN823 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.12708 | | | | 0.00 | 0 | |
| Total ASN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN824 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.15017 | | | | 0.00 | 0 | |
| Total ASN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN825 | | | | | | | | | | 0.00 | 0 | |
| ASN82 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.14981 | | | | 0.00 | 0 | |
| Total ASN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN826 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.02078 | | | | 0.00 | 0 | |
| Total ASN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN831 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.01804 | | | | 0.00 | 0 | |
| Total ASN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN832 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.01804 | | | | 0.00 | 0 | |
| Total ASN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN833 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.72802 | | | | 0.00 | 0 | |
| Total ASN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN834 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.52615 | | | | 0.00 | 0 | |
| Total ASN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN837 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 99.89333 | | | | 0.00 | 0 | |
| Total ASN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN838 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 99.89414 | | | | 0.00 | 0 | |
| Total ASN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN839 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 21/04/2027 Spot Bond | | | | | 0.00000 | 99.89414 | | | | 0.00 | 0 | |
| Total ASN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN840 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 22/04/2027 Spot Bond | | | | | 0.00000 | 99.86900 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN841 | | | | | | | | | | 0.00 | 0 | |
| ASN841 On 25/04/2042 Spot Bond | | | | | 0.00000 | 99.57011 | | | | 0.00 | 0 | |
| Total ASN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN842 | | | | | | | | | | 0.00 | 0 | |
| ASN842 On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.18062 | | | | 0.00 | 0 | |
| Total ASN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN845 | | | | | | | | | | 0.00 | 0 | |
| ASN845 On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.19154 | | | | 0.00 | 0 | |
| Total ASN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN846 | | | | | | | | | | 0.00 | 0 | |
| ASN846 On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.22430 | | | | 0.00 | 0 | |
| Total ASN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN847 | | | | | | | | | | 0.00 | 0 | |
| ASN847 On 29/04/2025 Spot Bond | | | | | 0.00000 | 101.52357 | | | | 0.00 | 0 | |
| Total ASN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN848 | | | | | | | | | | 0.00 | 0 | |
| ASN848 On 29/04/2025 Spot Bond | | | | | 0.00000 | 101.51305 | | | | 0.00 | 0 | |
| Total ASN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN849 | | | | | | | | | | 0.00 | 0 | |
| ASN849 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.46328 | | | | 0.00 | 0 | |
| Total ASN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN851 | | | | | | | | | | 0.00 | 0 | |
| ASN851 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.47693 | | | | 0.00 | 0 | |
| Total ASN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN852 | | | | | | | | | | 0.00 | 0 | |
| ASN852 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.04223 | | | | 0.00 | 0 | |
| Total ASN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN856 | | | | | | | | | | 0.00 | 0 | |
| ASN856 On 19/01/2027 Spot Bond | | | | | 0.00000 | 99.92016 | | | | 0.00 | 0 | |
| Total ASN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN857 | | | | | | | | | | 0.00 | 0 | |
| ASN857 On 01/06/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN860 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN86: On 29/10/2025 Spot Bond | | | | | 0.00000 | 100.80885 | | | | 0.00 | 0 | |
| Total ASN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN861 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 25/04/2042 Spot Bond | | | | | 0.00000 | 99.59156 | | | | 0.00 | 0 | |
| Total ASN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN862 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.21852 | | | | 0.00 | 0 | |
| Total ASN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN863 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 100.66144 | | | | 0.00 | 0 | |
| Total ASN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN864 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 100.66144 | | | | 0.00 | 0 | |
| Total ASN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN865 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2023 Spot Bond | | | | | 0.00000 | 100.55895 | | | | 0.00 | 0 | |
| Total ASN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN866 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 100.56740 | | | | 0.00 | 0 | |
| Total ASN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN867 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 100.56740 | | | | 0.00 | 0 | |
| Total ASN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN868 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.63771 | | | | 0.00 | 0 | |
| Total ASN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN869 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 15/09/2022 Spot Bond | | | | | 0.00000 | 100.49110 | | | | 0.00 | 0 | |
| Total ASN870 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN870 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.42404 | | | | 0.00 | 0 | |
| Total ASN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN872 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 27/09/2022 Spot Bond | | | | | 0.00000 | 100.28563 | | | | 0.00 | 0 | |
| Total ASN877 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 ASN877 | | | | | | | | | | 0.00 | 0 | |
| ASN87 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.34050 | | | | 0.00 | 0 | |
| Total ASN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN878 | | | | | | | | | | 0.00 | 0 | |
| ASN88 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.32319 | | | | 0.00 | 0 | |
| Total ASN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN880 | | | | | | | | | | 0.00 | 0 | |
| ASN88 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.28498 | | | | 0.00 | 0 | |
| Total ASN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN881 | | | | | | | | | | 0.00 | 0 | |
| ASN88 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.04760 | | | | 0.00 | 0 | |
| Total ASN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN885 | | | | | | | | | | 0.00 | 0 | |
| ASN88 On 18/04/2029 Spot Bond | | | | | 0.00000 | 100.05164 | | | | 0.00 | 0 | |
| Total ASN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN886 | | | | | | | | | | 0.00 | 0 | |
| ASN88 On 29/06/2028 Spot Bond | | | | | 0.00000 | 100.05616 | | | | 0.00 | 0 | |
| Total ASN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN887 | | | | | | | | | | 0.00 | 0 | |
| ASN88 On 15/09/2028 Spot Bond | | | | | 0.00000 | 100.05333 | | | | 0.00 | 0 | |
| Total ASN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN888 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.20583 | | | | 0.00 | 0 | |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.95927 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.24802 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 7.82000 | 99.66410 | 7.82000 | 99.60146 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.07370 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 101.69165 | | | | 0.00 | 100,000,000 | 4,500,000,00 |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 4,500,000,00 |
| Total For BAW36 | | | | | | | | | | 0.00 | 100,000,000 | 4,500,000,00 |
| BAW37 On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.04911 | | | | 0.00 | 0 | |
| Total BAW37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW37 | | | | | | | | | | 0.00 | 0 | |
| BAW38 On 12/07/2027 Spot Bond | | | | | 0.00000 | 100.05086 | | | | 0.00 | 0 | |
| Total BAW38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW38 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 12.72000 | 12.72000 | 12.72000 | 101.92296 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 99.40594 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.05943 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.48901 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.96448 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 99.97939 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.62344 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.37642 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BAYA85 On 31/12/2023 Spot Bond | | | | | 0.00000 | 100.39658 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.42485 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.55070 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA88 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.36435 | | | | 0.00 | 0 | |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 99.23410 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2024 Spot Bond | | | | | 0.00000 | 100.54345 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.36745 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.37703 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.36698 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA94 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.35306 | | | | 0.00 | 0 | 100,000,00 |
| Total BAYA94 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For BAYA94 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| BAYA95 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.36313 | | | | 0.00 | 0 | |
| Total BAYA95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA95 | | | | | | | | | | 0.00 | 0 | |
| BAYA96 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.37733 | | | | 0.00 | 0 | |
| Total BAYA96 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 BAYA96 | | | | | | | | | | 0.00 | 0 | |
| BAYA97 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.39767 | | | | 0.00 | 0 | |
| Total BAYA97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA97 | | | | | | | | | | 0.00 | 0 | |
| BAYA98 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.39680 | | | | 0.00 | 0 | |
| Total BAYA98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA98 | | | | | | | | | | 0.00 | 0 | |
| BAYB10 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.44681 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.71453 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.45720 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.44767 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.55909 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.73557 | | | | 0.00 | 0 | |
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYB21 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.44720 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BAYB22 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.44345 | | | | 0.00 | 0 | |
| Total BAYB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB22 | | | | | | | | | | 0.00 | 0 | |
| BAYB23 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.44681 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB23 | | | | | | | | | | 0.00 | 0 | |
| BD0302 On 18/04/2028 Spot Bond | | | 9.66500 | 9.66500 | 9.66500 | 95.22471 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.37767 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.99342 | | | | 0.00 | 0 | |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.69922 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BDX34 On 14/08/2024 Spot Bond | | | | | 0.00000 | 101.03042 | | | | 0.00 | 0 | |
| Total BDX34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX34 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 100.60772 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 99.25904 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 79.64574 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BDX39 On 01/02/2030 Spot Bond | | | | | 0.00000 | 96.02059 | | | | 0.00 | 0 | |
| Total BDX39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX39 | | | | | | | | | | 0.00 | 0 | |
| BDX40 On 16/09/2033 Spot Bond | | | | | 0.00000 | 81.93886 | | | | 0.00 | 0 | |
| Total BDX40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX40 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 9.03500 | 104.68705 | 9.03500 | 104.61027 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.95689 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 104.82159 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.72071 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.60825 | | | | 0.00 | 0 | 2,570,000,00 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 2,570,000,00 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 2,570,000,00 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.54470 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.37425 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 7.78500 | 103.89437 | 7.78500 | 103.82970 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.86825 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.13951 | | | | 0.00 | 0 | |
| Total BID14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.62274 | | | | 0.00 | 100,000,000 | 3,900,000,00 |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 3,900,000,00 |
| Total For BID15 | | | | | | | | | | 0.00 | 100,000,000 | 3,900,000,00 |
| BID16 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.33099 | | | | 0.00 | 0 | |
| Total BID16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID16 | | | | | | | | | | 0.00 | 0 | |
| BID17 On 24/06/2027 Spot Bond | | | | | 0.00000 | 100.34179 | | | | 0.00 | 0 | |
| Total BID17 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For BID17 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.49160 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.02181 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 97.70000 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 85.43600 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 56.80300 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 41.52400 | | | | 0.00 | 0 | |
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP09 | | | | | | | | | | 0.00 | 0 | |
| BNPP1 On 05/07/2027 Spot Bond | | | | | 0.00000 | 54.25000 | | | | 0.00 | 0 | |
| Total BNPP13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP13 | | | | | | | | | | 0.00 | 0 | |
| BNPP2 On 16/08/2022 Spot Bond | | | | | 0.00000 | 100.83428 | | | | 0.00 | 0 | |
| Total BNPP20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP20 | | | | | | | | | | 0.00 | 0 | |
| BNPP2 On 13/09/2022 Spot Bond | | | | | 0.00000 | 100.48807 | | | | 0.00 | 0 | |
| Total BNPP21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP21 | | | | | | | | | | 0.00 | 0 | |
| BNPP2 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.48623 | | | | 0.00 | 0 | |
| Total BNPP22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP22 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.21271 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.96367 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | |
| BPPF2(On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.67087 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2(On 26/02/2023 Spot Bond | | | | | 0.00000 | 101.10898 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2(On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.41741 | | | | 0.00 | 0 | 100,000,00 |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| BPPF2(On 03/08/2022 Spot Bond | | | | | 0.00000 | 101.24582 | | | | 0.00 | 0 | |
| Total BPPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF25 | | | | | | | | | | 0.00 | 0 | |
| BPPF2(On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.18910 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2(On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.13594 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3(On 03/11/2023 Spot Bond | | | | | 0.00000 | 101.17581 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3(On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.84918 | | | | 0.00 | 0 | |
| Total BPPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF31 | | | | | | | | | | 0.00 | 0 | |
| BPPF3(On 24/08/2024 Spot Bond | | | | | 0.00000 | 101.11533 | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total For BPPF32 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| BPPF3(On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.04621 | | | | 0.00 | 0 | |
| Total BPPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF33 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|--------------------|
| BWZJ2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.29615 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 11/02/2025 Spot Bond | | | | | 0.00000 | 101.34336 | | | | 0.00 | 0 | |
| Total BWZJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ25 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.99437 | | | | 0.00 | 100,000,000 | 220,000,000 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 220,000,000 |
| Total For CBL29 | | | | | | | | | | 0.00 | 100,000,000 | 220,000,000 |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 101.16033 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For CBL30 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.16000 | 103.82249 | 9.16000 | 103.74629 | | | 1,923,600,000,000.00 | 210,000,000 | 70,000,000 | |
| Total CCT01 SPOT | | | | | | | | | 1,923,600,000,000.00 | 210,000,000 | 70,000,000 | |
| Total For CCT01 | | | | | | | | | 1,923,600,000,000.00 | 210,000,000 | 70,000,000 | |
| CCT02 On 12/06/2024 Spot Bond | | | 9.41000 | 104.88068 | 9.41000 | 104.80165 | | | 9,127,700,000,000.00 | 970,000,000 | 1,550,000,000 | |
| Total CCT02 SPOT | | | | | | | | | 9,127,700,000,000.00 | 970,000,000 | 1,550,000,000 | |
| Total For CCT02 | | | | | | | | | 9,127,700,000,000.00 | 970,000,000 | 1,550,000,000 | |
| CCT03 On 15/03/2025 Spot Bond | | | 10.01000 | 106.38993 | 10.01000 | 106.30525 | | | 0.00 | 0 | | |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | | |
| CCT04 On 17/07/2027 Spot Bond | | | 11.43000 | 11.43000 | 11.43000 | 97.09999 | | | 0.00 | 0 | | |
| Total CCT04 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For CCT04 | | | | | | | | | 0.00 | 0 | | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.75368 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.09818 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.16652 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 99.75742 | | | | 0.00 | 0 | |
| Total CGR50 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 CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.74386 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CGR52 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.36319 | | | | 0.00 | 0 | |
| Total CGR52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR52 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 106.73965 | 4.77000 | 104.13400 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.02300 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.41917 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 8.80000 | 106.08408 | 8.80000 | 106.00963 | | | | 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 | 110.72600 | 8.70700 | 108.09900 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.58758 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.48771 | | | | 0.00 | 0 | |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 103.84252 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | 10.98000 | 102.76655 | 10.98000 | 102.67704 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN380 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 106.13500 | | | | 0.00 | 0 | |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 114.95738 | 6.50000 | 105.55500 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.22900 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.46007 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.06314 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.05496 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.51500 | 151.49438 | 5.51500 | 151.34000 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 5.95500 | 149.91013 | 5.95500 | 149.75207 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.14245 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN488 On 28/07/2022 Spot Bond | | | 8.04500 | 99.78008 | 8.04500 | 104.27622 | | | | 0.00 | 0 | |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | |
| CLN495 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.96364 | | | | 0.00 | 0 | |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN496 On 04/09/2024 Spot Bond | | | 8.44500 | 106.81027 | 8.44500 | 106.73827 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.33918 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.08125 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.08488 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.66656 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 99.94787 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.59763 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.17253 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.29200 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 103.31663 | 9.96000 | 103.23346 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.09314 | 10.01000 | 102.01153 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.02728 | | | | 0.00 | 0 | |
| Total CLN518 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 CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.58844 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.89376 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 09/09/2022 Spot Bond | | | 9.20000 | 103.22108 | 9.20000 | 103.14411 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.16154 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.59904 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.87139 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 25/11/2022 Spot Bond | | | | | 0.00000 | 101.09862 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.58844 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.49396 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 99.94332 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | 10.89000 | 98.64885 | 10.89000 | 98.56220 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.35259 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 25/01/2023 Spot Bond | | | | | 0.00000 | 99.81865 | | | | 0.00 | 3,680,000,000 | 1,840,000,000 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 3,680,000,000 | 1,840,000,000 |
| Total For CLN537 | | | | | | | | | | 0.00 | 3,680,000,000 | 1,840,000,000 |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.93648 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 142.38300 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN542 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.34127 | | | | 0.00 | 0 | |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | |
| CLN543 On 21/08/2026 Spot Bond | | | 10.36000 | 102.93801 | 10.36000 | 102.85188 | | | | 0.00 | 0 | |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | |
| CLN544 On 29/03/2025 Spot Bond | | | 10.41000 | 102.22443 | 10.41000 | 102.13990 | | | | 0.00 | 0 | |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 12/11/2025 Spot Bond | | | 10.50000 | 100.88750 | 10.50000 | 100.80336 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 18/04/2028 Spot Bond | | | | | 0.00000 | 302.20555 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN549 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.08919 | | | | 0.00 | 0 | |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.08670 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.99139 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.93042 | | | | 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 | 127.64400 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.15065 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 101.68465 | 10.19000 | 101.65552 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 12/11/2025 Spot Bond | | | 10.36000 | 101.27043 | 10.36000 | 101.18708 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.46248 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.05772 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.52895 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.73367 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.08864 | | | | 0.00 | 0 | |
| Total CLN568 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 CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 12/11/2025 Spot Bond | | | 10.59000 | 100.11728 | 10.59000 | 100.03309 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.13904 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.09395 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.55455 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.53433 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 18/04/2026 Spot Bond | | | | | 0.00000 | 99.94512 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.21906 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.13301 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.60172 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 18/04/2024 Spot Bond | | | | | 0.00000 | 99.94472 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.83164 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.04361 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 104.40704 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.45761 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.62553 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.34009 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 3.93500 | 153.22238 | 3.93500 | 123.84917 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.16743 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.45764 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.97727 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 101.27363 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.20866 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.60243 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN60(On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.45761 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.45761 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.20200 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 103.85554 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.12603 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.03450 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.80820 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 17/01/2024 Spot Bond | | | | | 0.00000 | 99.94377 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.98094 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN60 On 30/04/2023 Spot Bond | | | 9.32000 | 101.98569 | 9.32000 | 101.90956 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 101.34576 | | | | 0.00 | 0 | |
| Total CLN610 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 CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.87070 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.69851 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.95218 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2023 Spot Bond | | | | | 0.00000 | 101.08713 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.26052 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 92.59800 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.22943 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.68638 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.86574 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.27218 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.32458 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 86.44400 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.41909 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 8.00500 | 104.81914 | 8.00500 | 104.75099 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.10862 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.44967 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 13.29000 | 60.40046 | 13.29000 | 80.25906 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.00125 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 19/08/2025 Spot Bond | | | 11.06000 | 99.90198 | 11.06000 | 99.81289 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.10397 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.95757 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.09577 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/11/2024 Spot Bond | | | | | 0.00000 | 101.14829 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN635 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.78865 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.94491 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.09932 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/02/2023 Spot Bond | | | | | 0.00000 | 101.34024 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.19232 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 17/10/2023 Spot Bond | | | | | 0.00000 | 99.94967 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.94924 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.45011 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 29/01/2024 Spot Bond | | | | | 0.00000 | 101.57238 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.45079 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.23110 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.82298 | | | | 0.00 | 0 | |
| Total CLN649 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 CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.09932 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.89749 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.09932 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 22/03/2030 Spot Bond | | | | | 0.00000 | 95.07800 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.54445 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.41143 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.97930 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/06/2023 Spot Bond | | | | | 0.00000 | 98.80300 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 93.86300 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2024 Spot Bond | | | | | 0.00000 | 107.01800 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 135.43800 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.08184 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.24282 | | | | 0.00 | 4,780,000,000 | 2,840,000,000 |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 4,780,000,000 | 2,840,000,000 |
| Total For CLN666 | | | | | | | | | | 0.00 | 4,780,000,000 | 2,840,000,000 |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.30384 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 105.02876 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.88931 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.94832 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.20781 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 31/01/2025 Spot Bond | | | 4.60500 | 154.83653 | 4.60500 | 125.71254 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.60500 | 154.83653 | 4.60500 | 125.71335 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.23105 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.29300 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN679 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.44022 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.99477 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.29919 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.65212 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.42349 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.43389 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.31630 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.50502 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.50479 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.44995 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.42554 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.45013 | | | | 0.00 | 0 | |
| Total CLN692 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 CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.33448 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 87.79436 | | | | 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 | 86.27504 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 106.24711 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.75781 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.99132 | | | | 0.00 | 0 | |
| Total CLN701 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN701 | | | | | | | | | | 0.00 | 0 | |
| CLN701 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.93611 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.46359 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 88.35948 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.32397 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.57106 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.44071 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 84.72896 | | | | 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 | 84.97238 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2023 Spot Bond | | | | | 0.00000 | 100.49565 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2023 Spot Bond | | | | | 0.00000 | 100.95582 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.44331 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.44331 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.44331 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 83.76603 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.52331 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 82.76151 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 83.08443 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN722 On 01/06/2026 Spot Bond | | | | | 0.00000 | 100.72323 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 83.79586 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41155 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41155 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41155 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41803 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41803 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.41803 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 86.29958 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 87.34002 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 87.98003 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN733 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 CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.53199 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 31/01/2023 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 96.95682 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.94867 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.52429 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 103.12100 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN739 On 31/01/2023 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 95.63841 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.08381 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.33947 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.23200 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 95.90100 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.68199 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.99618 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 21/12/2022 Spot Bond | | | | | 0.00000 | 100.45007 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.44838 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN749 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.56672 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 01/10/2026 Spot Bond | | | | | 0.00000 | 100.24879 | | | | 0.00 | 0 | |
| Total CLN751 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN751 | | | | | | | | | | 0.00 | 0 | |
| CLN752 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN752 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN752 | | | | | | | | | | 0.00 | 0 | |
| CLN753 On 21/06/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN753 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN753 | | | | | | | | | | 0.00 | 0 | |
| CLN754 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 103.36471 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN755 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.62242 | | | | 0.00 | 0 | |
| Total CLN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN755 | | | | | | | | | | 0.00 | 0 | |
| CLN756 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN756 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN756 | | | | | | | | | | 0.00 | 0 | |
| CLN757 On 20/07/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN757 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN757 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN758 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN758 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN758 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.72355 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.70379 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN761 On 22/04/2026 Spot Bond | | | | | 0.00000 | 102.37892 | | | | 0.00 | 0 | |
| Total CLN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN761 | | | | | | | | | | 0.00 | 0 | |
| CLN762 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN762 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN762 | | | | | | | | | | 0.00 | 0 | |
| CLN763 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.14889 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |
| CLN764 On 21/07/2027 Spot Bond | | | | | 0.00000 | 101.33638 | | | | 0.00 | 0 | |
| Total CLN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN764 | | | | | | | | | | 0.00 | 0 | |
| CLN765 On 31/07/2022 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 95.33753 | | | | 0.00 | 0 | |
| Total CLN765 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN765 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/07/2022 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 103.36471 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN767 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN767 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN767 | | | | | | | | | | 0.00 | 0 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.44267 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN769 On 23/09/2026 Spot Bond | | | | | 0.00000 | 103.59543 | | | | 0.00 | 0 | |
| Total CLN769 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 CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/07/2024 Spot Bond | | | | | 0.00000 | 94.42902 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2022 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 83.57752 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN772 On 31/08/2022 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 89.68911 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 28/08/2028 Spot Bond | | | | | 0.00000 | 100.93965 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 31/07/2028 Spot Bond | | | | | 0.00000 | 101.50132 | | | | 0.00 | 11,480,000,000 | 5,740,000,000 |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 11,480,000,000 | 5,740,000,000 |
| Total For CLN774 | | | | | | | | | | 0.00 | 11,480,000,000 | 5,740,000,000 |
| CLN775 On 15/09/2028 Spot Bond | | | 6.85000 | 6.85000 | 6.85000 | 120.07645 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN776 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.89559 | | | | 0.00 | 0 | |
| Total CLN776 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN776 | | | | | | | | | | 0.00 | 0 | |
| CLN777 On 31/08/2024 Spot Bond | | | | | 0.00000 | 103.64290 | | | | 0.00 | 0 | |
| Total CLN777 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN777 | | | | | | | | | | 0.00 | 0 | |
| CLN778 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.06631 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.25904 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN780 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.26901 | | | | 0.00 | 0 | |
| Total CLN780 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN780 | | | | | | | | | | 0.00 | 0 | |
| CLN781 On 19/08/2025 Spot Bond | | | 10.65000 | 10.65000 | 10.65000 | 104.27364 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total CLN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | | 0.00 | 0 | |
| CLN781 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.45830 | | | | 0.00 | 0 | |
| Total CLN782 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN782 | | | | | | | | | | 0.00 | 0 | |
| CLN782 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.31883 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.34075 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN784 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.31667 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.39803 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.31667 | | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 31/01/2027 Spot Bond | | | | | 0.00000 | 104.14796 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 104.01164 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN789 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.45846 | | | | 0.00 | 0 | |
| Total CLN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN790 | | | | | | | | | | 0.00 | 0 | |
| CLN790 On 31/01/2025 Spot Bond | | | | | 0.00000 | 97.73300 | | | | 0.00 | 0 | |
| Total CLN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN791 | | | | | | | | | | 0.00 | 0 | |
| CLN791 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.45846 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total CLN792 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For CLN792 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN793 On 05/09/2022 Spot Bond | | | | | 0.00000 | 96.08511 | | | | 0.00 | 0 | |
| Total CLN793 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN793 | | | | | | | | | | 0.00 | 0 | |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.45846 | | | | 0.00 | 0 | |
| Total CLN794 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN794 | | | | | | | | | | 0.00 | 0 | |
| CLN795 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.45846 | | | | 0.00 | 0 | |
| Total CLN795 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN795 | | | | | | | | | | 0.00 | 0 | |
| CLN796 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.31673 | | | | 0.00 | 0 | |
| Total CLN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN796 | | | | | | | | | | 0.00 | 0 | |
| CLN797 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.45846 | | | | 0.00 | 0 | |
| Total CLN797 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN797 | | | | | | | | | | 0.00 | 0 | |
| CLN798 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.45860 | | | | 0.00 | 0 | |
| Total CLN798 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN798 | | | | | | | | | | 0.00 | 0 | |
| CLN799 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.46813 | | | | 0.00 | 0 | |
| Total CLN799 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN799 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.46813 | | | | 0.00 | 0 | |
| Total CLN800 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN800 | | | | | | | | | | 0.00 | 0 | |
| CLN801 On 28/02/2026 Spot Bond | | | | | 0.00000 | 100.96264 | | | | 0.00 | 0 | |
| Total CLN801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN801 | | | | | | | | | | 0.00 | 0 | |
| CLN802 On 31/01/2025 Spot Bond | | | | | 0.00000 | 89.08473 | | | | 0.00 | 0 | |
| Total CLN802 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN802 | | | | | | | | | | 0.00 | 0 | |
| CLN803 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN803 | | | | | | | | | | 0.00 | 0 | |
| CLN804 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.27499 | | | | 0.00 | 0 | |
| Total CLN804 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 CLN804 | | | | | | | | | | 0.00 | 0 | |
| CLN804 On 20/04/2023 Spot Bond | | | | | 0.00000 | 99.78177 | | | | 0.00 | 0 | |
| Total CLN805 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN805 | | | | | | | | | | 0.00 | 0 | |
| CLN805 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.47822 | | | | 0.00 | 0 | |
| Total CLN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN806 | | | | | | | | | | 0.00 | 0 | |
| CLN806 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.96888 | | | | 0.00 | 0 | |
| Total CLN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN807 | | | | | | | | | | 0.00 | 0 | |
| CLN807 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.33876 | | | | 0.00 | 0 | |
| Total CLN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN808 | | | | | | | | | | 0.00 | 0 | |
| CLN808 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.41427 | | | | 0.00 | 0 | |
| Total CLN809 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN809 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 18/04/2028 Spot Bond | | | 9.66500 | 95.29841 | 9.66500 | 95.22471 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.41738 | | | | 0.00 | 0 | |
| Total CLN810 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN810 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 21/07/2025 Spot Bond | | | | | 0.00000 | 101.67608 | | | | 0.00 | 0 | |
| Total CLN811 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN811 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 01/10/2022 Spot Bond | | | | | 0.00000 | 100.35168 | | | | 0.00 | 0 | |
| Total CLN812 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN812 | | | | | | | | | | 0.00 | 0 | |
| CLN812 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.26017 | | | | 0.00 | 0 | |
| Total CLN813 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN813 | | | | | | | | | | 0.00 | 0 | |
| CLN813 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.26017 | | | | 0.00 | 0 | |
| Total CLN814 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN814 | | | | | | | | | | 0.00 | 0 | |
| CLN814 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.45846 | | | | 0.00 | 0 | 190,000.00 |

| 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 CLN815 SPOT | | | | | | | | | | 0.00 | 0 | 190,000,00 |
| Total For CLN815 | | | | | | | | | | 0.00 | 0 | 190,000,00 |
| CLN815 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.45869 | | | | 0.00 | 0 | |
| Total CLN816 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN816 | | | | | | | | | | 0.00 | 0 | |
| CLN816 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.47822 | | | | 0.00 | 208,000,000 | 52,000,00 |
| Total CLN817 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,00 |
| Total For CLN817 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,00 |
| CLN817 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.25907 | | | | 0.00 | 0 | |
| Total CLN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN818 | | | | | | | | | | 0.00 | 0 | |
| CLN818 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.59775 | | | | 0.00 | 0 | |
| Total CLN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN819 | | | | | | | | | | 0.00 | 0 | |
| CLN819 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.42429 | | | | 0.00 | 0 | |
| Total CLN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN820 | | | | | | | | | | 0.00 | 0 | |
| CLN820 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.31673 | | | | 0.00 | 0 | |
| Total CLN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN821 | | | | | | | | | | 0.00 | 0 | |
| CLN821 On 28/02/2025 Spot Bond | | | | | 0.00000 | 98.73700 | | | | 0.00 | 0 | |
| Total CLN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN822 | | | | | | | | | | 0.00 | 0 | |
| CLN822 On 31/07/2029 Spot Bond | | | | | 0.00000 | 97.12100 | | | | 0.00 | 0 | |
| Total CLN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN823 | | | | | | | | | | 0.00 | 0 | |
| CLN823 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.21152 | | | | 0.00 | 204,000,000 | 51,000,00 |
| Total CLN824 SPOT | | | | | | | | | | 0.00 | 204,000,000 | 51,000,00 |
| Total For CLN824 | | | | | | | | | | 0.00 | 204,000,000 | 51,000,00 |
| CLN824 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.21152 | | | | 0.00 | 0 | |
| Total CLN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN825 | | | | | | | | | | 0.00 | 0 | |
| CLN825 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.21119 | | | | 0.00 | 204,000,000 | 51,000,00 |
| Total CLN826 SPOT | | | | | | | | | | 0.00 | 204,000,000 | 51,000,00 |
| Total For CLN826 | | | | | | | | | | 0.00 | 204,000,000 | 51,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| CLN827 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.10560 | | | | 0.00 | 0 | |
| Total CLN827 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN827 | | | | | | | | | | 0.00 | 0 | |
| CLN828 On 31/08/2024 Spot Bond | | | | | 0.00000 | 90.02616 | | | | 0.00 | 0 | |
| Total CLN828 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN828 | | | | | | | | | | 0.00 | 0 | |
| CLN829 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.97610 | | | | 0.00 | 0 | |
| Total CLN829 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN829 | | | | | | | | | | 0.00 | 0 | |
| CLN830 On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.47537 | | | | 0.00 | 0 | |
| Total CLN830 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN830 | | | | | | | | | | 0.00 | 0 | |
| CLN831 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.69506 | | | | 0.00 | 0 | |
| Total CLN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN831 | | | | | | | | | | 0.00 | 0 | |
| CLN832 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.78325 | | | | 0.00 | 0 | |
| Total CLN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN832 | | | | | | | | | | 0.00 | 0 | |
| CLN833 On 31/01/2030 Spot Bond | | | 9.65000 | 9.65000 | 9.65000 | 101.64943 | | | | 0.00 | 0 | |
| Total CLN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN833 | | | | | | | | | | 0.00 | 0 | |
| CLN834 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.68358 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total CLN834 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For CLN834 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| CLN835 On 31/08/2026 Spot Bond | | | | | 0.00000 | 100.68373 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total CLN835 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For CLN835 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| CLN836 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.68374 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total CLN836 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For CLN836 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| CLN837 On 31/08/2029 Spot Bond | | | | | 0.00000 | 100.68365 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total CLN837 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For CLN837 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| CLN838 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.63777 | | | | 0.00 | 0 | |
| Total CLN838 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 CLN838 | | | | | | | | | | 0.00 | 0 | |
| CLN838 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.45855 | | | | 0.00 | 0 | |
| Total CLN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN839 | | | | | | | | | | 0.00 | 0 | |
| CLN840 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.29337 | | | | 0.00 | 0 | |
| Total CLN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN840 | | | | | | | | | | 0.00 | 0 | |
| CLN841 On 20/07/2026 Spot Bond | | | | | 0.00000 | 99.87023 | | | | 0.00 | 0 | |
| Total CLN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN841 | | | | | | | | | | 0.00 | 0 | |
| CLN842 On 20/07/2026 Spot Bond | | | | | 0.00000 | 99.87225 | | | | 0.00 | 0 | |
| Total CLN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN842 | | | | | | | | | | 0.00 | 0 | |
| CLN843 On 20/07/2026 Spot Bond | | | | | 0.00000 | 98.76200 | | | | 0.00 | 0 | |
| Total CLN843 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN843 | | | | | | | | | | 0.00 | 0 | |
| CLN844 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.38891 | | | | 0.00 | 0 | |
| Total CLN844 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN844 | | | | | | | | | | 0.00 | 0 | |
| CLN845 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.32073 | | | | 0.00 | 0 | |
| Total CLN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN845 | | | | | | | | | | 0.00 | 0 | |
| CLN846 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.30850 | | | | 0.00 | 0 | |
| Total CLN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN846 | | | | | | | | | | 0.00 | 0 | |
| CLN847 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.35785 | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total CLN847 SPOT | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total For CLN847 | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| CLN848 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.35786 | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total CLN848 SPOT | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total For CLN848 | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| CLN849 On 31/03/2029 Spot Bond | | | | | 0.00000 | 100.35750 | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total CLN849 SPOT | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total For CLN849 | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| CLN850 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.41365 | | | | 0.00 | 208,000,000 | 52,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|-------------------|
| Total CLN850 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For CLN850 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| CLN850 On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.36949 | | | | 0.00 | 0 | |
| Total CLN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN851 | | | | | | | | | | 0.00 | 0 | |
| CLN851 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.20010 | | | | 0.00 | 0 | |
| Total CLN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN852 | | | | | | | | | | 0.00 | 0 | |
| CLN852 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.19467 | | | | 0.00 | 0 | |
| Total CLN853 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN853 | | | | | | | | | | 0.00 | 0 | |
| CLN853 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.08023 | | | | 0.00 | 0 | |
| Total CLN854 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN854 | | | | | | | | | | 0.00 | 0 | |
| CLN854 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.08200 | | | | 0.00 | 0 | |
| Total CLN855 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN855 | | | | | | | | | | 0.00 | 0 | |
| CLN855 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.07911 | | | | 0.00 | 0 | |
| Total CLN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN856 | | | | | | | | | | 0.00 | 0 | |
| CLN856 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.14734 | | | | 0.00 | 0 | |
| Total CLN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN857 | | | | | | | | | | 0.00 | 0 | |
| CLN857 On 28/02/2024 Spot Bond | | | 100.00000 | 36.58735 | 100.00000 | 100.00000 | | | 350,000,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| Total CLN858 SPOT | | | | | | | | | 3,500,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| Total For CLN858 | | | | | | | | | 3,500,000,000,000.00 | 3,500,000,000 | 3,500,000,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.41500 | 103.71973 | 9.41500 | 103.64153 | | | 0.00 | 0 | | |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | | |
| COJ08 On 22/06/2026 Spot Bond | | | 11.63000 | 100.25451 | 11.63000 | 100.16165 | | | 0.00 | 0 | | |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | | |
| COJG0 On 09/06/2024 Spot Bond | | | 10.50500 | 100.51782 | 10.50500 | 100.43349 | | | 0.00 | 0 | | |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| COT01 On 03/04/2023 Spot Bond | | | 8.88000 | 102.76930 | 8.88000 | 102.69615 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 13.42000 | 90.34787 | 13.42000 | 90.25173 | | | | 0.00 | 0 | |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | |
| COT03 On 05/06/2028 Spot Bond | | | 12.01000 | 90.54579 | 12.01000 | 90.45926 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| CPV01 On 30/06/2029 Spot Bond | | | 11.24500 | 11.24500 | 11.24500 | 99.63179 | | | | 0.00 | 0 | |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.74734 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.54421 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.93200 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.03444 | | | | 0.00 | 1,000,000,000 | 1,100,000,000 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,100,000,000 |
| Total For DSY02 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,100,000,000 |
| DSY03 On 21/11/2024 Spot Bond | | | 10.76000 | 10.76000 | 10.76000 | 100.92591 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.90936 | | | | 0.00 | 0 | 200,000,000 |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.26746 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DSY06 On 21/05/2027 Spot Bond | | | | | 0.00000 | 100.43461 | | | | 0.00 | 0 | 50,000,000 |
| Total DSY06 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|------------------|
| Total For DSY06 | | | | | | | | | 0.00 | 0 | 50,000,00 |
| DSY07 On 21/05/2029 Spot Bond | | | | | 0.00000 | 100.43913 | | | 0.00 | 0 | |
| Total DSY07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DSY07 | | | | | | | | | 0.00 | 0 | |
| DTF001 On 28/06/2023 Spot Bond | | | | | 0.00000 | 100.25799 | | | 0.00 | 0 | |
| Total DTF001 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DTF001 | | | | | | | | | 0.00 | 0 | |
| DTF002 On 28/06/2025 Spot Bond | | | | | 0.00000 | 100.26564 | | | 0.00 | 0 | |
| Total DTF002 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DTF002 | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 8.29500 | 104.87247 | 8.29500 | 104.80186 | | | 0.00 | 0 | |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23 | | | | | | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 68.57188 | 100.00000 | 68.11259 | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 68.57188 | 100.00000 | 68.11259 | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 8.82500 | 105.25461 | 8.82500 | 105.17931 | | 15,355,500,000,000.00 | 1,740,000,000 | 870,000,000 | |
| Total DV24 SPOT | | | | | | | | 15,355,500,000,000.00 | 1,740,000,000 | 870,000,000 | |
| Total For DV24 | | | | | | | | 15,355,500,000,000.00 | 1,740,000,000 | 870,000,000 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.99884 | 9.69000 | 103.91732 | | 0.00 | 0 | | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.99884 | 9.69000 | 103.91732 | | 0.00 | 0 | | |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV24/R2023 | | | | | | | | 0.00 | 0 | | |
| DV27 On 02/02/2027 Spot Bond | | | 10.96000 | 98.89398 | 10.96000 | 98.80658 | | 0.00 | 0 | | |
| Total DV27 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV27 | | | | | | | | 0.00 | 0 | | |
| DV29 On 18/02/2029 Spot Bond | | | 12.17000 | 94.96713 | 12.17000 | 94.87420 | | 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 | 104.16733 | 10.10000 | 104.08231 | | 0.00 | 0 | | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.16733 | 10.10000 | 104.08231 | | 0.00 | 0 | | |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | | |
| DVF22B On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.82197 | | 0.00 | 0 | | |
| Total DVF22B 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 DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22 On 24/10/2022 Spot Bond | | | | | 0.00000 | 99.86924 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 98.78693 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 99.22998 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 97.76594 | | | | 0.00 | 0 | 2,000,000,00 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 98.90356 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.57442 | | | | 0.00 | 0 | 4,100,000,00 |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,00 |
| Total For DVFB24 | | | | | | | | | | 0.00 | 0 | 4,100,000,00 |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 99.49917 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.11480 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.10967 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.34033 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.16736 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.62803 | | | | 0.00 | 0 | 3,300,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | 3,300,000,00 |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | 3,300,000,00 |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.94526 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 100.60304 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.62321 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 8.35500 | 105.80688 | 8.35500 | 105.73631 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.41000 | 114.11366 | 5.41000 | 113.99916 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.13000 | 102.29751 | 5.13000 | 102.19642 | | | | 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 | 143.98720 | 2.25000 | 143.87864 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 5.02500 | 146.58417 | 5.02500 | 146.44157 | | | | 0.00 | 0 | 5,598,800,00 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 5,598,800,00 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 5,598,800,00 |
| EL29 On 19/11/2029 Spot Bond | | | 3.89700 | 141.60058 | 3.89700 | 141.47555 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 5.12500 | 127.12868 | 5.12500 | 127.00313 | | | | 0.00 | 0 | 1,342,600,00 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 1,342,600,00 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 1,342,600,00 |
| EL31 On 02/06/2031 Spot Bond | | | 5.23000 | 115.32208 | 5.23000 | 115.20775 | | | | 0.00 | 0 | 608,000,00 |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 608,000,00 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 608,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EL36 On 31/01/2036 Spot Bond | | | 5.10000 | 104.62967 | 5.10000 | 104.52654 | | | | 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 | 143.98720 | 2.25000 | 143.87864 | | | | 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 | 162.55412 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 159.92451 | | | | 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 | 124.09041 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 123.19394 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 120.35395 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 111.86363 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 107.79236 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 109.52985 | | | | 0.00 | 0 | |
| Total ELN014 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 ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN01€ On 09/12/2024 Spot Bond | | | | | 0.00000 | 90.61474 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| ELN01€ On 17/02/2023 Spot Bond | | | | | 0.00000 | 91.97923 | | | | 0.00 | 0 | |
| Total ELN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN016 | | | | | | | | | | 0.00 | 0 | |
| ELN017 On 08/03/2023 Spot Bond | | | | | 0.00000 | 97.39722 | | | | 0.00 | 0 | |
| Total ELN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN017 | | | | | | | | | | 0.00 | 0 | |
| ELN01€ On 12/05/2023 Spot Bond | | | | | 0.00000 | 100.12938 | | | | 0.00 | 0 | |
| Total ELN018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN018 | | | | | | | | | | 0.00 | 0 | |
| ELN01€ On 02/04/2027 Spot Bond | | | | | 0.00000 | 101.17613 | | | | 0.00 | 0 | |
| Total ELN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN019 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 11.07000 | 100.39434 | 11.07000 | 100.30620 | | | | 0.00 | 0 | |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | |
| EMM04 On 16/05/2028 Spot Bond | | | 13.07000 | 13.07000 | 13.07000 | 92.18682 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 13.12000 | 13.12000 | 13.12000 | 96.15939 | | | | 0.00 | 0 | 666,666,6€ |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,6€ |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,6€ |
| EMM06 On 23/06/2025 Spot Bond | | | 11.16000 | 11.16000 | 11.16000 | 99.26339 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 11.16000 | 11.16000 | 11.16000 | 98.67476 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 13.07000 | 13.07000 | 13.07000 | 68.34054 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 12.36500 | 12.36500 | 12.36500 | 95.66957 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 13.07000 | 13.07000 | 13.07000 | 89.22282 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF01 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.23206 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.65725 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF01 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.56998 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.65407 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF02 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.07980 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.80727 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF02 On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.86745 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF02 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.69320 | | | | 0.00 | 0 | |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | |
| EPF02 On 14/03/2025 Spot Bond | | | | | 0.00000 | 100.55323 | | | | 0.00 | 0 | |
| Total EPF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF024 | | | | | | | | | | 0.00 | 0 | |
| EPFC5 On 10/11/2022 Spot Bond | | | | | 0.00000 | 101.02497 | | | | 0.00 | 0 | |
| Total EPFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC50 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| EPFC5 On 14/03/2023 Spot Bond | | | | | 0.00000 | 100.51550 | | | | 0.00 | 0 | |
| Total EPFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC51 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.27860 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.19145 | | | | 0.00 | 4,250,000,000 | 19,400,000,000 |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 4,250,000,000 | 19,400,000,000 |
| Total For EQT004 | | | | | | | | | | 0.00 | 4,250,000,000 | 19,400,000,000 |
| EQT00 On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.93727 | | | | 0.00 | 0 | 70,000,000 |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| EQT00 On 30/10/2023 Spot Bond | | | | | 0.00000 | 101.22950 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.39742 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 08/10/2024 Spot Bond | | | | | 0.00000 | 100.12497 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.02650 | | | | 0.00 | 0 | |
| Total EQT009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT009 | | | | | | | | | | 0.00 | 0 | |
| EQT01 On 12/11/2024 Spot Bond | | | | | 0.00000 | 101.37788 | | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.99756 | | | | 0.00 | 0 | |
| Total ERS3B8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B8 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.04594 | | | | 0.00 | 0 | |
| Total ERS3B9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B9 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.02165 | | | | 0.00 | 0 | |
| Total ERS3C8 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 ERS3C8 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.07003 | | | | 0.00 | 0 | |
| Total ERS3C9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C9 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.09869 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.97328 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.02192 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.96544 | | | | 0.00 | 0 | |
| Total ERSA29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA29 | | | | | | | | | | 0.00 | 0 | |
| ERSA3 On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.01380 | | | | 0.00 | 0 | |
| Total ERSA30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA30 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 7.65500 | 100.98248 | 7.65500 | 100.91964 | | | | 0.00 | 0 | 1,500,000.00 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 1,500,000.00 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 99.81149 | 10.00000 | 99.73081 | | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 10.16000 | 95.28000 | 10.16000 | 95.20263 | | 693,306,208,000.00 | | | 68,238,800 | 2,552,802,200 |
| Total ES26 SPOT | | | | | | | | 693,306,208,000.00 | | | 68,238,800 | 2,552,802,200 |
| Total For ES26 | | | | | | | | 693,306,208,000.00 | | | 68,238,800 | 2,552,802,200 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.27658 | 7.85000 | 102.21205 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 12.52500 | 72.74333 | 12.60000 | 72.32471 | | 895,933,290,000.00 | | | 71,531,600 | 935,350,000 |
| Total ES33 SPOT | | | | | | | | 895,933,290,000.00 | | | 71,531,600 | 935,350,000 |
| Total For ES33 | | | | | | | | 895,933,290,000.00 | | | 71,531,600 | 935,350,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.53248 | 7.50000 | 102.47096 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|----------------------|----------------------|
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.91000 | 70.63792 | 12.99000 | 70.15105 | | | | 573,113,630,000.00 | 44,393,000 | 1,034,350,500 |
| Total ES42 SPOT | | | | | | | | | | 573,113,630,000.00 | 44,393,000 | 1,034,350,500 |
| Total For ES42 | | | | | | | | | | 573,113,630,000.00 | 44,393,000 | 1,034,350,500 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.92887 | 8.50000 | 101.85934 | | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | | 0.00 | 0 | |
| ETK001 On 03/06/2032 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ETK001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ETK001 | | | | | | | | | | 0.00 | 0 | |
| ETK002 On 03/06/2037 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ETK002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ETK002 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 101.88194 | | | | 0.00 | 0 | 20,000,000 |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.08472 | | | | 0.00 | 0 | |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.99872 | | | | 0.00 | 0 | |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.03906 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.01398 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 101.30262 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.06282 | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 750,000,000 |
| Total For FIFB19 | | | | | | | | | | 0.00 | 1,500,000,000 | 750,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.22293 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 101.30043 | | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG02 | | | | | | | | | | 0.00 | 0 | |
| FIFG03 On 22/02/2025 Spot Bond | | | | | 0.00000 | 100.95899 | | | | 0.00 | 0 | |
| Total FIFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG03 | | | | | | | | | | 0.00 | 0 | |
| FIFG04 On 22/02/2027 Spot Bond | | | | | 0.00000 | 101.01677 | | | | 0.00 | 0 | |
| Total FIFG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG04 | | | | | | | | | | 0.00 | 0 | |
| FIFG05 On 22/08/2027 Spot Bond | | | | | 0.00000 | 101.03122 | | | | 0.00 | 0 | |
| Total FIFG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG05 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 101.96849 | | | | 0.00 | 0 | |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 101.18310 | | | | 0.00 | 0 | 720,000,00 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 720,000,00 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 720,000,00 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 104.22252 | | | | 0.00 | 44,800,000 | 343,100,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 44,800,000 | 343,100,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 44,800,000 | 343,100,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.83334 | | | | 0.00 | 3,384,800,000 | 1,734,800,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 3,384,800,000 | 1,734,800,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 3,384,800,000 | 1,734,800,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.61459 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 9.74000 | 102.65525 | 9.74000 | 102.57526 | | | | 0.00 | 0 | |
| Total FRB27 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 FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 104.22527 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 103.13055 | | | | 0.00 | 0 | |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | |
| FRB30 On 19/04/2026 Spot Bond | | | 9.66000 | 97.33484 | 9.66000 | 97.25960 | | | | 0.00 | 0 | 3,400,00 |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | 3,400,00 |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | 3,400,00 |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 100.95618 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 1.98000 | 324.74603 | 1.98000 | 324.50899 | | | | 0.00 | 0 | 2,324,000,00 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 2,324,000,00 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 2,324,000,00 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.84000 | 2.84000 | 2.84000 | 161.45075 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.81500 | 212.35563 | 3.81500 | 212.16916 | | | 473,060,000,000.00 | | 124,000,000 | 31,000,00 |
| Total FRBI28 SPOT | | | | | | | | | 473,060,000,000.00 | | 124,000,000 | 31,000,00 |
| Total For FRBI28 | | | | | | | | | 473,060,000,000.00 | | 124,000,000 | 31,000,00 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.42000 | 4.42000 | 4.42000 | 112.19240 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 224.91372 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.35000 | 96.57842 | 5.35000 | 96.48175 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.24000 | 97.67866 | 5.24000 | 97.58196 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 8.81966 | 8.81966 | 8.81966 | 82.34238 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0: On 10/12/2024 Spot Bond | | | 8.87924 | 8.87924 | 8.87924 | 81.41044 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC16: On 31/01/2025 Spot Bond | | | 4.11500 | 4.11500 | 4.11500 | 156.53166 | | | | 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 | 95.35037 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 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 | 101.32207 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.34693 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.56728 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 104.38629 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.95220 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.50403 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRC28: On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 119.66488 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.44278 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.46466 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 117.49967 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.44791 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.03050 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.04686 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.88373 | | | | 0.00 | 0 | 100,000,0€ |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 100,000,0€ |
| FRC30: On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.64407 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.91629 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.98120 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 06/11/2023 Spot Bond | | | | | 0.00000 | 102.05743 | | | | 0.00 | 0 | |
| Total FRC305 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 FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.83677 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC306 On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.01968 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC308 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.43974 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC309 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.49578 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.53770 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC313 On 13/10/2026 Spot Bond | | | | | 0.00000 | 96.03919 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.58501 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.37170 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.49038 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.53743 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC319 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.65492 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.50029 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.19676 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.83328 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.24721 | | | | 0.00 | 0 | |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | |
| FRC327 On 27/12/2022 Spot Bond | | | | | 0.00000 | 100.86445 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.12367 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.99982 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC330 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.25005 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 25/04/2023 Spot Bond | | | | | 0.00000 | 103.05186 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.97557 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.31470 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC340 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.62384 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC34: On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.43698 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 15/10/2022 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.57229 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.83459 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.86127 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.50973 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2022 Spot Bond | | | | | 0.00000 | 101.33849 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/08/2023 Spot Bond | | | | | 0.00000 | 100.89580 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.83892 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.73860 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.59216 | | | | 0.00 | 0 | |
| Total FRC355 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 FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC355 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.52320 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC356 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.53875 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.27567 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.54702 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.40121 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC361 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.26841 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC362 On 01/08/2026 Spot Bond | | | | | 0.00000 | 101.19865 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC363 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.56078 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC364 On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.91003 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC365 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.69589 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC366 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.95191 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC370 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.15144 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.15466 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.57649 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.56985 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.18419 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.76128 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.63700 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.63370 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.45446 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 23/09/2023 Spot Bond | | | | | 0.00000 | 100.48849 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.50710 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.93197 | | | | 0.00 | 0 | |
| Total FRC384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC384 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC38 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.93197 | | | | 0.00 | 0 | |
| Total FRC385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC385 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 16/02/2025 Spot Bond | | | | | 0.00000 | 100.93053 | | | | 0.00 | 0 | |
| Total FRC386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC386 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 16/02/2025 Spot Bond | | | | | 0.00000 | 100.93053 | | | | 0.00 | 0 | |
| Total FRC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC387 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.68913 | | | | 0.00 | 0 | |
| Total FRC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC388 | | | | | | | | | | 0.00 | 0 | |
| FRC38 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.54433 | | | | 0.00 | 0 | |
| Total FRC389 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC389 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.62965 | | | | 0.00 | 0 | |
| Total FRC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC390 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.28383 | | | | 0.00 | 0 | |
| Total FRC391 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC391 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.56640 | | | | 0.00 | 0 | |
| Total FRC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC392 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.25980 | | | | 0.00 | 0 | |
| Total FRC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC393 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.38260 | | | | 0.00 | 0 | |
| Total FRC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC394 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.54430 | | | | 0.00 | 0 | |
| Total FRC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC395 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 21/07/2025 Spot Bond | | | | | 0.00000 | 101.48538 | | | | 0.00 | 0 | |
| Total FRC396 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 FRC396 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 31/03/2023 Spot Bond | | | 8.33000 | 8.33000 | 8.33000 | 100.33662 | | | | 0.00 | 0 | |
| Total FRC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC397 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 21/07/2025 Spot Bond | | | | | 0.00000 | 101.59701 | | | | 0.00 | 0 | |
| Total FRC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC398 | | | | | | | | | | 0.00 | 0 | |
| FRC39 On 21/01/2030 Spot Bond | | | | | 0.00000 | 101.87956 | | | | 0.00 | 0 | |
| Total FRC399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC399 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 19/01/2027 Spot Bond | | | | | 0.00000 | 99.91440 | | | | 0.00 | 0 | |
| Total FRC400 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC400 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 19/01/2027 Spot Bond | | | 10.50000 | 10.50000 | 10.50000 | 99.88698 | | | | 0.00 | 0 | |
| Total FRC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC401 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.68547 | | | | 0.00 | 0 | |
| Total FRC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC402 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 19/05/2026 Spot Bond | | | | | 0.00000 | 101.51755 | | | | 0.00 | 0 | |
| Total FRC403 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC403 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 19/05/2026 Spot Bond | | | 12.96000 | 12.96000 | 12.96000 | 101.96407 | | | | 0.00 | 0 | |
| Total FRC404 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC404 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 19/01/2027 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 99.65213 | | | | 0.00 | 0 | |
| Total FRC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC405 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 06/07/2027 Spot Bond | | | | | 0.00000 | 100.21115 | | | | 0.00 | 0 | |
| Total FRC406 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC406 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.04066 | | | | 0.00 | 0 | |
| Total FRC407 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC407 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 23/09/2025 Spot Bond | | | | | 0.00000 | 100.54215 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRC408 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC408 | | | | | | | | | | 0.00 | 0 | |
| FRC408 On 23/09/2025 Spot Bond | | | 11.15000 | 11.15000 | 11.15000 | 103.41836 | | | | 0.00 | 0 | |
| Total FRC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC409 | | | | | | | | | | 0.00 | 0 | |
| FRC409 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.84742 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total FRC410 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For FRC410 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| FRC410 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.73801 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total FRC411 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For FRC411 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| FRC411 On 31/05/2027 Spot Bond | | | | | 0.00000 | 100.73964 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total FRC412 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For FRC412 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| FRC412 On 30/04/2029 Spot Bond | | | | | 0.00000 | 100.76928 | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total FRC413 SPOT | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| Total For FRC413 | | | | | | | | | | 0.00 | 208,000,000 | 52,000,000 |
| FRC413 On 31/05/2027 Spot Bond | | | | | 0.00000 | 100.66478 | | | | 0.00 | 0 | |
| Total FRC414 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC414 | | | | | | | | | | 0.00 | 0 | |
| FRC414 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.51038 | | | | 0.00 | 0 | |
| Total FRC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC415 | | | | | | | | | | 0.00 | 0 | |
| FRC415 On 20/06/2027 Spot Bond | | | | | 0.00000 | 94.02756 | | | | 0.00 | 0 | |
| Total FRC416 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC416 | | | | | | | | | | 0.00 | 0 | |
| FRC416 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.41476 | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total FRC417 SPOT | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total For FRC417 | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| FRC417 On 31/05/2027 Spot Bond | | | | | 0.00000 | 100.41632 | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total FRC418 SPOT | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total For FRC418 | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| FRC418 On 30/04/2029 Spot Bond | | | | | 0.00000 | 100.42831 | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total FRC419 SPOT | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |
| Total For FRC419 | | | | | | | | | | 0.00 | 232,000,000 | 58,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| FRC42(On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.33921 | | | | 0.00 | 100,000,000 | 25,000,00 |
| Total FRC420 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 25,000,00 |
| Total For FRC420 | | | | | | | | | | 0.00 | 100,000,000 | 25,000,00 |
| FRC42(On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.27950 | | | | 0.00 | 0 | |
| Total FRC421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC421 | | | | | | | | | | 0.00 | 0 | |
| FRC42(On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.21260 | | | | 0.00 | 0 | |
| Total FRC422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC422 | | | | | | | | | | 0.00 | 0 | |
| FRC42(On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.21260 | | | | 0.00 | 0 | |
| Total FRC423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC423 | | | | | | | | | | 0.00 | 0 | |
| FRC42(On 31/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000,00 |
| Total FRC424 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For FRC424 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| FRC42(On 31/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000,00 |
| Total FRC425 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For FRC425 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.80500 | 106.64894 | 4.80500 | 106.54707 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.98000 | 117.24497 | 4.98000 | 117.13054 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 101.33366 | | | | 0.00 | 0 | 1,725,000,00 |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | 1,725,000,00 |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | 1,725,000,00 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.53211 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.45800 | | | | 0.00 | 0 | 500,000,00 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.50243 | | | | 0.00 | 1,000,000,000 | 1,600,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,600,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For FRJ25 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,600,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.70563 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.36142 | | | | 0.00 | 0 | 2,630,000,000 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 2,630,000,000 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 2,630,000,000 |
| FRJ27S On 20/04/2024 Spot Bond | | | | | 0.00000 | 99.91867 | | | | 0.00 | 0 | 200,000,000 |
| Total FRJ27S SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRJ27S | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 99.93561 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.68960 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ29S On 20/04/2024 Spot Bond | | | | | 0.00000 | 99.91663 | | | | 0.00 | 0 | |
| Total FRJ29S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29S | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 100.39062 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.52800 | 4.52800 | 4.52800 | 104.81899 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 117.55869 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.90321 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 31/01/2038 Spot Bond | | | 5.09000 | 115.69060 | 5.09000 | 115.57666 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 07/12/2033 Spot Bond | | | 5.10000 | 225.03251 | 5.10000 | 224.81178 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS110 On 31/01/2038 Spot Bond | | | 5.23000 | 113.74798 | 5.23000 | 113.63468 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS111 On 07/12/2033 Spot Bond | | | 5.13000 | 5.13000 | 5.13000 | 224.20125 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS113 On 31/01/2025 Spot Bond | | | 3.66500 | 158.38425 | 3.66500 | 158.24657 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 110.47739 | 3.70500 | 110.38097 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 5.03000 | 116.53536 | 5.03000 | 116.42115 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 07/12/2033 Spot Bond | | | 5.25000 | 221.99927 | 5.25000 | 221.77885 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.30000 | 220.99906 | 5.30000 | 220.77875 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 31/01/2025 Spot Bond | | | 3.19500 | 160.19546 | 3.19500 | 160.06233 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 07/12/2033 Spot Bond | | | 5.33000 | 220.40154 | 5.33000 | 220.18128 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 31/01/2038 Spot Bond | | | 5.23000 | 113.74798 | 5.23000 | 113.63468 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/03/2028 Spot Bond | | | 4.42500 | 205.76536 | 4.42500 | 205.57460 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS127 On 31/01/2038 Spot Bond | | | 5.98000 | 103.98751 | 5.98000 | 103.87765 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 4.31500 | 206.93622 | 4.31500 | 206.74621 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 31/03/2028 Spot Bond | | | 4.37500 | 206.29662 | 4.37500 | 206.10619 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 07/12/2033 Spot Bond | | | 5.84000 | 210.53338 | 5.84000 | 210.31445 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.93000 | 104.60577 | 5.93000 | 104.49565 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.23000 | 5.23000 | 5.23000 | 113.63468 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/01/2038 Spot Bond | | | 5.21000 | 112.18821 | 5.21000 | 113.90969 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 31/03/2028 Spot Bond | | | 4.18500 | 208.32983 | 4.18500 | 208.14072 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 5.61000 | 214.91671 | 5.61000 | 214.69714 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.31500 | 206.93622 | 4.31500 | 206.74621 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.31500 | 206.93622 | 4.31500 | 206.74621 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 3.71600 | 213.44790 | 3.71600 | 213.26217 | | | | 0.00 | 0 | |
| Total FRS145 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 FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 3.96500 | 157.24129 | 3.96500 | 157.10076 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/03/2028 Spot Bond | | | 4.66500 | 203.23709 | 4.66500 | 203.04479 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.70500 | 202.81919 | 4.70500 | 202.62664 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 3.93500 | 157.35513 | 3.93500 | 157.21488 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.18000 | 208.38364 | 4.18000 | 208.19456 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 4.71500 | 4.71500 | 4.71500 | 202.52225 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 01/08/2022 Spot Bond | | | | | 0.00000 | 6.84378 | | | | 0.00 | 0 | |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 99.94885 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 99.94443 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS172 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 | |
| FRS176 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.45424 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.35059 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 16/11/2023 Spot Bond | | | | | 0.00000 | 163.43083 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 137.32174 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 179.15274 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS187 On 19/06/2026 Spot Bond | | | | | 0.00000 | 164.51234 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.07757 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.22293 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.09551 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.92082 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.01759 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.94072 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.40249 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS222 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS224 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.43698 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS225 On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS226 On 31/07/2022 Spot Bond | | | | | 0.00000 | 102.17547 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS227 On 07/08/2025 Spot Bond | | | 100.00000 | | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS227 | | | | | | | | | | 0.00 | 0 | |
| FRS228 On 14/08/2027 Spot Bond | | | | | 0.00000 | 101.07268 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS230 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS231 On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS23: On 19/08/2025 Spot Bond | | | | | 0.00000 | 97.83219 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS23: On 25/08/2025 Spot Bond | | | | | 0.00000 | 97.22025 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS23: On 28/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS23: On 31/03/2032 Spot Bond | | | | | 0.00000 | 118.94356 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS23: On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS23: On 13/10/2023 Spot Bond | | | | | 0.00000 | 106.24950 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 31/03/2032 Spot Bond | | | | | 0.00000 | 104.33146 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 04/12/2022 Spot Bond | | | | | 0.00000 | 101.00511 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 12/12/2025 Spot Bond | | | | | 0.00000 | 71.58473 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.00365 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 29/12/2025 Spot Bond | | | | | 0.00000 | 100.97363 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 19/01/2024 Spot Bond | | | | | 0.00000 | 99.89014 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS246 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS248 On 22/02/2024 Spot Bond | | | | | 0.00000 | 94.36590 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS253 On 02/03/2024 Spot Bond | | | | | 0.00000 | 100.72100 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS255 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS257 On 23/01/2024 Spot Bond | | | | | 0.00000 | 108.29319 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS258 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.47592 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS260 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.00851 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS261 On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | |
| FRS262 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.31180 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS266 On 22/06/2026 Spot Bond | | | | | 0.00000 | 109.69932 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS267 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.31389 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS269 On 26/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS269 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS269 | | | | | | | | | | 0.00 | 0 | |
| FRS271 On 14/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS271 | | | | | | | | | | 0.00 | 0 | |
| FRS272 On 21/07/2022 Spot Bond | | | | | 0.00000 | 100.09823 | | | | 0.00 | 0 | |
| Total FRS272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS272 | | | | | | | | | | 0.00 | 0 | |
| FRS273 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.31220 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS274 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.88576 | | | | 0.00 | 0 | |
| Total FRS274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS274 | | | | | | | | | | 0.00 | 0 | |
| FRS276 On 03/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS276 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS276 | | | | | | | | | | 0.00 | 0 | |
| FRS278 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.38236 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS279 On 21/09/2024 Spot Bond | | | | | 0.00000 | 100.58437 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS280 On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 102.73300 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |
| FRS281 On 05/10/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS281 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS281 | | | | | | | | | | 0.00 | 0 | |
| FRS282 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.32880 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS284 On 28/02/2031 Spot Bond | | | 10.94500 | 10.94500 | 10.94500 | 95.63348 | | | | 0.00 | 0 | |
| Total FRS284 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 FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS284 On 28/02/2031 Spot Bond | | | 10.94500 | 10.94500 | 10.94500 | 95.63348 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS285 On 25/10/2026 Spot Bond | | | | | 0.00000 | 101.37467 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS286 On 13/11/2023 Spot Bond | | | | | 0.00000 | 99.18900 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS288 On 31/01/2030 Spot Bond | | | 12.27400 | 12.27400 | 12.27400 | 90.43798 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS289 On 12/02/2024 Spot Bond | | | | | 0.00000 | 91.11284 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS291 On 20/01/2023 Spot Bond | | | | | 0.00000 | 88.17329 | | | | 0.00 | 0 | |
| Total FRS292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS292 | | | | | | | | | | 0.00 | 0 | |
| FRS292 On 26/01/2023 Spot Bond | | | | | 0.00000 | 92.85770 | | | | 0.00 | 0 | |
| Total FRS293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS293 | | | | | | | | | | 0.00 | 0 | |
| FRS293 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS295 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS295 | | | | | | | | | | 0.00 | 0 | |
| FRS295 On 14/03/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS296 | | | | | | | | | | 0.00 | 0 | |
| FRS296 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS297 | | | | | | | | | | 0.00 | 0 | |
| FRS297 On 09/05/2025 Spot Bond | | | | | 0.00000 | 100.70087 | | | | 0.00 | 0 | |
| Total FRS298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS298 | | | | | | | | | | 0.00 | 0 | |
| FRS298 On 12/05/2023 Spot Bond | | | | | 0.00000 | 100.03558 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total FRS299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS299 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS300 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 16/05/2027 Spot Bond | | | | | 0.00000 | 101.02874 | | | | 0.00 | 0 | |
| Total FRS301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS301 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 19/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS302 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS303 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS304 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS304 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.17262 | | | | 0.00 | 0 | |
| Total FRS305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS305 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.55093 | | | | 0.00 | 0 | |
| Total FRS306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS306 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 22/12/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS307 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS307 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 31/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS308 | | | | | | | | | | 0.00 | 0 | |
| FRS30 On 13/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,000,000.00 |
| Total FRS309 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For FRS309 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| FRS36 On 07/12/2023 Spot Bond | | | 1.69000 | 1.69000 | 1.69000 | 325.77734 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|------------------|---------------------|
| FRS37 On 07/12/2023 Spot Bond | | | 1.42000 | 327.18840 | 1.42000 | 326.96444 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 1.43000 | 1.43000 | 1.43000 | 326.92038 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.19873 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.93000 | 108.34956 | 4.93000 | 108.24425 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.62000 | 69.49552 | 4.62000 | 112.32598 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 3.08500 | 3.08500 | 3.08500 | 160.49098 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.36500 | 3.36500 | 3.36500 | 159.40264 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 2.49000 | 2.49000 | 2.49000 | 322.29491 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 7.58500 | 7.58500 | 7.58500 | 102.97075 | | | | 0.00 | 0 | |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 8.90000 | 105.01150 | 8.90000 | 104.93657 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 8.91000 | 101.97282 | 8.91000 | 106.76129 | | | | 0.00 | 0 | 3,970,000,00 |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | 3,970,000,00 |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | 3,970,000,00 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.77000 | 101.86271 | 9.77000 | 101.78310 | | | 97,479,198,000.00 | | 9,977,400 | 7,720,400 |
| Total FRX26 SPOT | | | | | | | | | 97,479,198,000.00 | | 9,977,400 | 7,720,400 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|--------------------------|------------------|----------------------|
| Total For FRX26 | | | | | | | | | | 97,479,198,000.00 | 9,977,400 | 7,720,400 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.78000 | 105.15848 | 9.78000 | 105.07666 | | | | 0.00 | 0 | 840,000,000 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 840,000,000 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 840,000,000 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.67000 | 101.80024 | 9.67000 | 106.76610 | | | | 0.00 | 0 | 280,000,000 |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 280,000,000 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 280,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.70500 | 99.66079 | 10.70500 | 99.57470 | | | | 0.00 | 0 | 3,470,000,000 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 3,470,000,000 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 3,470,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 11.18000 | 94.71096 | 11.18000 | 94.62561 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 11.20000 | 99.13615 | 11.20000 | 99.04764 | | | | 0.00 | 0 | 890,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 890,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 890,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 12.23500 | 69.75809 | 12.23500 | 69.69023 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.18096 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.95001 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.91186 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.93778 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.94540 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2024 Spot Bond | | | | | 0.00000 | 99.92553 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FST3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A2 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 99.92150 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 99.91946 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.34403 | | | | 0.00 | 0 | 214,100,00 |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | 214,100,00 |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | 214,100,00 |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 100.85658 | | | | 0.00 | 0 | 20,000,000,00 |
| Total GBL06 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| Total For GBL06 | | | | | | | | | | 0.00 | 0 | 20,000,000,00 |
| GH5A1 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.94952 | | | | 0.00 | 0 | |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.08354 | | | | 0.00 | 0 | 120,000,00 |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.87889 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.90650 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.20858 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.02000 | 116.22130 | 4.02000 | 116.11732 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.97661 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| GRT17 On 17/10/2023 Spot Bond | | | 7.92400 | 105.12446 | 7.92400 | 105.05752 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.14519 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 8.17000 | 105.33087 | 8.17000 | 105.26176 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 99.95925 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.86734 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.84813 | | | | 0.00 | 0 | 30,000,00 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.59807 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.30693 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.30451 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.62596 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.39320 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.77980 | | | | 0.00 | 0 | |
| Total GRT31 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 GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.04853 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 99.13130 | | | | 0.00 | 0 | 1,000,000,00 |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 97.88172 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.35841 | | | | 0.00 | 0 | 69,000,00 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 69,000,00 |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | 69,000,00 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.25933 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.17557 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.98224 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.71896 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 101.41351 | | | | 0.00 | 0 | 5,100,000,00 |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | 5,100,000,00 |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | 5,100,000,00 |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 101.30031 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.53761 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.18755 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| GRT49 On 10/06/2025 Spot Bond | | | | | 0.00000 | 100.57005 | | | | 0.00 | 0 | |
| Total GRT49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT49 | | | | | | | | | | 0.00 | 0 | |
| GRT50 On 10/06/2027 Spot Bond | | | | | 0.00000 | 100.59569 | | | | 0.00 | 0 | |
| Total GRT50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT50 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.89232 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.31425 | | | | 0.00 | 0 | |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 101.60996 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H12T2 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.95594 | | | | 0.00 | 0 | |
| Total H12T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T2 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 100.43048 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| H12T4 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.25866 | | | | 0.00 | 0 | |
| Total H12T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T4 | | | | | | | | | | 0.00 | 0 | |
| HC5T5 On 29/11/2022 Spot Bond | | | | | 0.00000 | 100.76438 | | | | 0.00 | 0 | |
| Total HC5T5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T5 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.19728 | | | | 0.00 | 0 | 100,000,00 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.15573 | | | | 0.00 | 0 | 20,000,00 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 20,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|---------------------|
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.68468 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.60336 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.26005 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.25605 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HPF14 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.27420 | | | | 0.00 | 0 | |
| Total HPF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF14 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.30000 | 323.36173 | 2.30000 | 323.11732 | | | | 0.00 | 0 | 4,654,600,00 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 4,654,600,00 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 4,654,600,00 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.48000 | 2.48000 | 2.48000 | 331.15792 | | | | 0.00 | 0 | 1,450,000,00 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,00 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 1,450,000,00 |
| HWAY3 On 28/08/2030 Spot Bond | | | 11.36500 | 98.77316 | 11.36500 | 98.68271 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.95500 | 78.72472 | 4.95500 | 107.87024 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 12.42000 | 84.74543 | 12.42000 | 84.66086 | | | 250,590,888,000.00 | | 20,176,400 | 4,055,612,10 |
| Total HWAY34 SPOT | | | | | | | | | 250,590,888,000.00 | | 20,176,400 | 4,055,612,10 |
| Total For HWAY34 | | | | | | | | | 250,590,888,000.00 | | 20,176,400 | 4,055,612,10 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.48199 | 100.00000 | 13.39170 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 12.45000 | 83.90417 | 12.45000 | 83.82023 | | | | 0.00 | 0 | 5,090,000,00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 5,090,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|----------------------|
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 5,090,000,00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.47908 | 100.00000 | 13.38881 | | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 15,830,000,00 |
| Total HWF11 SPOT | | | | | | | | | | 0.00 | 0 | 15,830,000,00 |
| Total For HWF11 | | | | | | | | | | 0.00 | 0 | 15,830,000,00 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.26562 | | | | 0.00 | 0 | |
| Total HWF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF12 | | | | | | | | | | 0.00 | 0 | |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 100.78610 | | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.39000 | 163.35697 | 2.51500 | 162.73477 | | | 719,964,342,334,000.00 | 301,240,310,600 | 617,328,009,60 | |
| Total I2025 SPOT | | | | | | | | | 19,964,342,334,000.00 | 301,240,310,600 | 617,328,009,60 | |
| Total For I2025 | | | | | | | | | 19,964,342,334,000.00 | 301,240,310,600 | 617,328,009,60 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.48000 | 118.96579 | 3.55000 | 118.35256 | | | 9,820,908,000,000.00 | 2,822,100,000 | 206,068,631,80 | |
| Total I2029 SPOT | | | | | | | | | 9,820,908,000,000.00 | 2,822,100,000 | 206,068,631,80 | |
| Total For I2029 | | | | | | | | | 9,820,908,000,000.00 | 2,822,100,000 | 206,068,631,80 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.26000 | 112.14585 | 4.30500 | 111.57775 | | | 930,347,561,664,000.00 | 218,391,446,400 | 477,700,438,70 | |
| Total I2033 SPOT | | | | | | | | | 10,347,561,664,000.00 | 218,391,446,400 | 477,700,438,70 | |
| Total For I2033 | | | | | | | | | 10,347,561,664,000.00 | 218,391,446,400 | 477,700,438,70 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.33000 | 126.95784 | 4.33000 | 126.84060 | | | 431,216,040,000,000.00 | 99,588,000,000 | 370,925,857,40 | |
| Total I2038 SPOT | | | | | | | | | 11,216,040,000,000.00 | 99,588,000,000 | 370,925,857,40 | |
| Total For I2038 | | | | | | | | | 11,216,040,000,000.00 | 99,588,000,000 | 370,925,857,40 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.35000 | 113.26934 | 4.35000 | 113.16501 | | | 117,450,000,000.00 | 27,000,000 | 448,190,795,10 | |
| Total I2046 SPOT | | | | | | | | | 117,450,000,000.00 | 27,000,000 | 448,190,795,10 | |
| Total For I2046 | | | | | | | | | 117,450,000,000.00 | 27,000,000 | 448,190,795,10 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.28000 | 115.90389 | 4.34000 | 114.53164 | | | 188,979,120,000,000.00 | 44,154,000,000 | 500,319,075,40 | |
| Total I2050 SPOT | | | | | | | | | 18,979,120,000,000.00 | 44,154,000,000 | 500,319,075,40 | |
| Total For I2050 | | | | | | | | | 18,979,120,000,000.00 | 44,154,000,000 | 500,319,075,40 | |
| IBG01 On 07/02/2025 Spot Bond | | | | | 0.00000 | 101.00106 | | | | 0.00 | 0 | |
| Total IBG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBG01 | | | | | | | | | | 0.00 | 0 | |
| IBG02 On 07/02/2027 Spot Bond | | | | | 0.00000 | 101.03755 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBG02 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 2.15000 | 324.00962 | 2.15000 | 323.76863 | | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.30877 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.08015 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 99.88885 | | | | 0.00 | 0 | |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.05190 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.55921 | | | | 0.00 | 0 | |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.05370 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.95204 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 102.26067 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 99.67123 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 99.59605 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.91873 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.44655 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.20858 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.79159 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.81930 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL150 On 26/08/2022 Spot Bond | | | | | 0.00000 | 100.29636 | | | | 0.00 | 0 | |
| Total IBL150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL150 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.82770 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 99.90882 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 101.18489 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.22394 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.50082 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.03104 | | | | 0.00 | 0 | |
| Total IBL162 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 IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.03209 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 101.12894 | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total For IBL167 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 100.97258 | | | | 0.00 | 43,000,000,000 | 21,500,000,00 |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 43,000,000,000 | 21,500,000,00 |
| Total For IBL168 | | | | | | | | | | 0.00 | 43,000,000,000 | 21,500,000,00 |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.07491 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 99.93457 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 100.83658 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 101.06586 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.55970 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.57632 | | | | 0.00 | 0 | 790,000,00 |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | 790,000,00 |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | 790,000,00 |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 100.11932 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL193 On 20/10/2022 Spot Bond | | | | | 0.00000 | 99.90219 | | | | 0.00 | 0 | |
| Total IBL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL193 | | | | | | | | | | 0.00 | 0 | |
| IBL196 On 08/11/2022 Spot Bond | | | | | 0.00000 | 101.28625 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IBL196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL196 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.11522 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 101.10024 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 100.69653 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 100.71697 | | | | 0.00 | 0 | 990,000,00 |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | 990,000,00 |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | 990,000,00 |
| IBL202 On 02/12/2022 Spot Bond | | | | | 0.00000 | 99.97047 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.69371 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.66477 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL205 On 09/12/2022 Spot Bond | | | | | 0.00000 | 100.56809 | | | | 0.00 | 0 | |
| Total IBL205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL205 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 100.63579 | | | | 0.00 | 0 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL207 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.08899 | | | | 0.00 | 0 | |
| Total IBL207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL207 | | | | | | | | | | 0.00 | 0 | |
| IBL208 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.21427 | | | | 0.00 | 0 | |
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL210 On 18/02/2027 Spot Bond | | | | | 0.00000 | 100.90356 | | | | 0.00 | 0 | |
| Total IBL210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL210 | | | | | | | | | | 0.00 | 0 | |
| IBL211 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.81391 | | | | 0.00 | 0 | |
| Total IBL211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL211 | | | | | | | | | | 0.00 | 0 | |
| IBL212 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.81391 | | | | 0.00 | 0 | |
| Total IBL212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL212 | | | | | | | | | | 0.00 | 0 | |
| IBL213 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.81391 | | | | 0.00 | 0 | |
| Total IBL213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL213 | | | | | | | | | | 0.00 | 0 | |
| IBL214 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.81391 | | | | 0.00 | 0 | |
| Total IBL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL214 | | | | | | | | | | 0.00 | 0 | |
| IBL215 On 07/09/2022 Spot Bond | | | | | 0.00000 | 100.56707 | | | | 0.00 | 0 | |
| Total IBL215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL215 | | | | | | | | | | 0.00 | 0 | |
| IBL216 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.45091 | | | | 0.00 | 0 | |
| Total IBL216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL216 | | | | | | | | | | 0.00 | 0 | |
| IBL217 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.40852 | | | | 0.00 | 0 | |
| Total IBL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL217 | | | | | | | | | | 0.00 | 0 | |
| IBL218 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.25461 | | | | 0.00 | 0 | |
| Total IBL218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL218 | | | | | | | | | | 0.00 | 0 | |
| IBL219 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.27228 | | | | 0.00 | 0 | |
| Total IBL219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL219 | | | | | | | | | | 0.00 | 0 | |
| IBL220 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.28846 | | | | 0.00 | 0 | |
| Total IBL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL220 | | | | | | | | | | 0.00 | 0 | |
| IBL221 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.06472 | | | | 0.00 | 0 | |
| Total IBL221 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 IBL221 | | | | | | | | | | 0.00 | 0 | |
| IBL222 On 13/05/2025 Spot Bond | | | 8.05000 | 8.05000 | 8.05000 | 101.36028 | | | | 0.00 | 0 | 10,000,00 |
| Total IBL222 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For IBL222 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| IBL223 On 10/05/2027 Spot Bond | | | | | 0.00000 | 101.15349 | | | | 0.00 | 0 | |
| Total IBL223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL223 | | | | | | | | | | 0.00 | 0 | |
| IBL224 On 17/05/2025 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 101.32797 | | | | 0.00 | 0 | |
| Total IBL224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL224 | | | | | | | | | | 0.00 | 0 | |
| IBL225 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.85396 | | | | 0.00 | 0 | 300,000,00 |
| Total IBL225 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For IBL225 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| IBL226 On 25/05/2023 Spot Bond | | | | | 0.00000 | 99.38701 | | | | 0.00 | 0 | 510,000,00 |
| Total IBL226 SPOT | | | | | | | | | | 0.00 | 0 | 510,000,00 |
| Total For IBL226 | | | | | | | | | | 0.00 | 0 | 510,000,00 |
| IBL227 On 25/05/2027 Spot Bond | | | | | 0.00000 | 93.79119 | | | | 0.00 | 0 | |
| Total IBL227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL227 | | | | | | | | | | 0.00 | 0 | |
| IBL228 On 09/06/2027 Spot Bond | | | | | 0.00000 | 100.66632 | | | | 0.00 | 196,000,000 | 49,000,00 |
| Total IBL228 SPOT | | | | | | | | | | 0.00 | 196,000,000 | 49,000,00 |
| Total For IBL228 | | | | | | | | | | 0.00 | 196,000,000 | 49,000,00 |
| IBL229 On 13/06/2025 Spot Bond | | | | | 0.00000 | 100.58096 | | | | 0.00 | 196,000,000 | 49,000,00 |
| Total IBL229 SPOT | | | | | | | | | | 0.00 | 196,000,000 | 49,000,00 |
| Total For IBL229 | | | | | | | | | | 0.00 | 196,000,000 | 49,000,00 |
| IBL230 On 14/06/2027 Spot Bond | | | | | 0.00000 | 100.59809 | | | | 0.00 | 196,000,000 | 49,000,00 |
| Total IBL230 SPOT | | | | | | | | | | 0.00 | 196,000,000 | 49,000,00 |
| Total For IBL230 | | | | | | | | | | 0.00 | 196,000,000 | 49,000,00 |
| IBL231 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.42711 | | | | 0.00 | 0 | |
| Total IBL231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL231 | | | | | | | | | | 0.00 | 0 | |
| IBL232 On 24/06/2025 Spot Bond | | | 8.95000 | 8.95000 | 8.95000 | 100.50363 | | | | 0.00 | 0 | |
| Total IBL232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL232 | | | | | | | | | | 0.00 | 0 | |
| IBL233 On 29/06/2025 Spot Bond | | | | | 0.00000 | 100.28516 | | | | 0.00 | 224,000,000 | 56,000,00 |

| 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 IBL233 SPOT | | | | | | | | | | 0.00 | 224,000,000 | 56,000,000 |
| Total For IBL233 | | | | | | | | | | 0.00 | 224,000,000 | 56,000,000 |
| IBL234 On 29/06/2027 Spot Bond | | | | | 0.00000 | 100.29604 | | | | 0.00 | 224,000,000 | 56,000,000 |
| Total IBL234 SPOT | | | | | | | | | | 0.00 | 224,000,000 | 56,000,000 |
| Total For IBL234 | | | | | | | | | | 0.00 | 224,000,000 | 56,000,000 |
| IBL235 On 04/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL235 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL236 On 06/07/2024 Spot Bond | | | | | 0.00000 | 100.24271 | | | | 0.00 | 0 | 0 |
| Total IBL236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL236 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL237 On 08/07/2024 Spot Bond | | | | | 0.00000 | 100.18694 | | | | 0.00 | 0 | 0 |
| Total IBL237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL237 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL238 On 14/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total IBL238 SPOT | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For IBL238 | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| IBL60 On 17/02/2024 Spot Bond | | | 8.46500 | 106.86352 | 8.46500 | 106.79012 | | | 0.00 | 0 | 0 | |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 6.83500 | 102.52173 | 6.83500 | 102.46553 | | | 0.00 | 0 | 0 | |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.07294 | | | 0.00 | 0 | 0 | |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.20000 | 100.07375 | 10.20000 | 99.99262 | | | 0.00 | 0 | 1,000,000,000 | |
| Total IDCG06 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| Total For IDCG06 | | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.67000 | 99.99482 | 11.67000 | 99.82562 | | | 0.00 | 0 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG08 | | | | | | | | | 0.00 | 0 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.78000 | 101.31192 | 10.78000 | 101.22476 | | | 0.00 | 0 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG11 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.92982 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.38230 | | | | 0.00 | 0 | 500,000,00 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.97512 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.09794 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.23570 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.50704 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.82819 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 97.72779 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.52324 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 9.51000 | 99.23082 | 9.51000 | 99.15527 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 103.96477 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 102.53902 | | | | 0.00 | 0 | |
| Total INLV05 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 INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 103.01810 | | | | 0.00 | 0 | 700,000,00 |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 100.68980 | | | | 0.00 | 0 | 420,000,00 |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 104.91752 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 101.82445 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 100.93416 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 100.42555 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| INLV12 On 25/06/2027 Spot Bond | | | | | 0.00000 | 100.34206 | | | | 0.00 | 0 | 90,000,00 |
| Total INLV12 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| Total For INLV12 | | | | | | | | | | 0.00 | 0 | 90,000,00 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.40699 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.16468 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 101.09381 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.11178 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.65887 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.09413 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.25905 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.56664 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFC38 On 10/08/2022 Spot Bond | | | | | 0.00000 | 100.89507 | | | | 0.00 | 0 | |
| Total IPFC38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC38 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 101.17891 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 4.97500 | 200.02409 | 4.97500 | 199.82987 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 103.77159 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 4.87500 | 201.05413 | 4.87500 | 200.86049 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 101.16778 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC134 On 27/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC140 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.27285 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.96945 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.07449 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 100.68668 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.83974 | | | | 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 | 100.92097 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.70297 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.08101 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.99558 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 100.52079 | 7.40000 | 100.46156 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2022 Spot Bond | | | | | 0.00000 | 101.10003 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 101.16449 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2022 Spot Bond | | | 7.23000 | 103.34887 | 7.23000 | 103.28765 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 101.25342 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2022 Spot Bond | | | 7.45000 | 102.80175 | 7.45000 | 102.73940 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.73985 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2022 Spot Bond | | | 7.39000 | 102.77939 | 7.39000 | 102.71755 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC203 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.01667 | | | | 0.00 | 0 | |
| Total IVC203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC203 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2022 Spot Bond | | | | | 0.00000 | 100.89183 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC205 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.14189 | | | | 0.00 | 0 | |
| Total IVC205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC205 | | | | | | | | | | 0.00 | 0 | |
| IVC206 On 29/11/2022 Spot Bond | | | 6.10000 | 6.10000 | 6.10000 | 100.74339 | | | | 0.00 | 0 | |
| Total IVC206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC206 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.66763 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC208 | | | | | | | | | | 0.00 | 0 | |
| IVC209 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.41271 | | | | 0.00 | 0 | |
| Total IVC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC209 | | | | | | | | | | 0.00 | 0 | |
| IVC210 On 28/01/2024 Spot Bond | | | | | 0.00000 | 101.27850 | | | | 0.00 | 0 | |
| Total IVC210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC210 | | | | | | | | | | 0.00 | 0 | |
| IVC211 On 21/02/2023 Spot Bond | | | 7.69500 | 7.69500 | 7.69500 | 102.17747 | | | | 0.00 | 0 | |
| Total IVC211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC211 | | | | | | | | | | 0.00 | 0 | |
| IVC212 On 27/02/2023 Spot Bond | | | 8.39500 | 8.39500 | 8.39500 | 100.95770 | | | | 0.00 | 0 | |
| Total IVC212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC212 | | | | | | | | | | 0.00 | 0 | |
| IVC213 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.30176 | | | | 0.00 | 0 | |
| Total IVC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC213 | | | | | | | | | | 0.00 | 0 | |
| IVC214 On 28/04/2023 Spot Bond | | | | | 0.00000 | 101.29470 | | | | 0.00 | 0 | |
| Total IVC214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC214 | | | | | | | | | | 0.00 | 0 | |
| IVC215 On 04/04/2023 Spot Bond | | | 6.70000 | 6.70000 | 6.70000 | 101.85359 | | | | 0.00 | 0 | |
| Total IVC215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC215 | | | | | | | | | | 0.00 | 0 | |
| IVC216 On 22/04/2025 Spot Bond | | | 8.45000 | 101.98681 | 8.45000 | 101.91765 | | | | 0.00 | 0 | |
| Total IVC216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC216 | | | | | | | | | | 0.00 | 0 | |
| IVC217 On 02/05/2023 Spot Bond | | | 7.20000 | 100.66487 | 7.20000 | 100.70420 | | | | 0.00 | 0 | |
| Total IVC217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC217 | | | | | | | | | | 0.00 | 0 | |
| IVC221 On 07/02/2023 Spot Bond | | | | | 0.00000 | 100.13572 | | | | 0.00 | 0 | |
| Total IVC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC221 | | | | | | | | | | 0.00 | 0 | |
| IVZ094 On 14/07/2022 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 5.45000 | | | | 0.00 | 0 | |
| Total IVZ094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ094 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IVZ096 On 21/07/2022 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 99.86580 | | | | 0.00 | 0 | |
| Total IVZ096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ096 | | | | | | | | | | 0.00 | 0 | |
| IVZ097 On 04/08/2022 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 99.65775 | | | | 0.00 | 0 | |
| Total IVZ097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ097 | | | | | | | | | | 0.00 | 0 | |
| IVZ099 On 01/09/2022 Spot Bond | | | 5.55000 | 5.55000 | 5.55000 | 99.23049 | | | | 0.00 | 0 | |
| Total IVZ099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ099 | | | | | | | | | | 0.00 | 0 | |
| IVZ101 On 04/10/2022 Spot Bond | | | 5.65000 | 5.65000 | 5.65000 | 98.71642 | | | | 0.00 | 0 | |
| Total IVZ101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ101 | | | | | | | | | | 0.00 | 0 | |
| IVZ102 On 26/07/2022 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 99.79139 | | | | 0.00 | 0 | |
| Total IVZ102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ102 | | | | | | | | | | 0.00 | 0 | |
| IVZ103 On 28/07/2022 Spot Bond | | | 5.45000 | 5.45000 | 5.45000 | 99.76167 | | | | 0.00 | 0 | |
| Total IVZ103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ103 | | | | | | | | | | 0.00 | 0 | |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.54125 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.15181 | | | | 0.00 | 0 | 9,900,000,00 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 9,900,000,00 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 9,900,000,00 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 99.93193 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.96238 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 99.92654 | | | | 0.00 | 0 | |
| Total KAP017 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 KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 14/04/2024 Spot Bond | | | | | 0.00000 | 100.17902 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP01 On 28/07/2024 Spot Bond | | | | | 0.00000 | 101.32118 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |
| KAP02 On 15/12/2025 Spot Bond | | | | | 0.00000 | 100.54057 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP02 On 15/09/2026 Spot Bond | | | | | 0.00000 | 100.54217 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP02 On 18/02/2025 Spot Bond | | | | | 0.00000 | 101.08474 | | | | 0.00 | 0 | |
| Total KAP022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP022 | | | | | | | | | | 0.00 | 0 | |
| KAP02 On 04/03/2027 Spot Bond | | | | | 0.00000 | 100.68714 | | | | 0.00 | 0 | |
| Total KAP023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP023 | | | | | | | | | | 0.00 | 0 | |
| KAP02 On 12/04/2025 Spot Bond | | | | | 0.00000 | 100.01208 | | | | 0.00 | 0 | |
| Total KAP024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP024 | | | | | | | | | | 0.00 | 0 | |
| KAP02 On 12/04/2027 Spot Bond | | | | | 0.00000 | 100.01410 | | | | 0.00 | 0 | |
| Total KAP025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP025 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.10862 | | | | 0.00 | 0 | |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 10.26000 | 115.82632 | 10.26000 | 115.73188 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 8.25500 | 103.27809 | 8.25500 | 103.20928 | | | | 0.00 | 0 | 17,400,00 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 17,400,00 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 17,400,00 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.52949 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.43827 | | | | 0.00 | 0 | 620,000,00 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,00 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 620,000,00 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.30947 | | | | 0.00 | 400,000,000 | 370,000,00 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 370,000,00 |
| Total For LGL09 | | | | | | | | | | 0.00 | 400,000,000 | 370,000,00 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.21673 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 103.78981 | | | | 0.00 | 0 | 230,000,00 |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | 230,000,00 |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | 230,000,00 |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.85663 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.99110 | | | | 0.00 | 0 | |
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 101.01396 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.33500 | | | | 0.00 | 0 | 529,000,00 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 529,000,00 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 529,000,00 |
| MBF06 On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.96562 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.01284 | | | | 0.00 | 0 | |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 17/09/2024 Spot Bond | | | | | 0.00000 | 100.53663 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| MBF07: On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.69789 | | | | 0.00 | 0 | |
| Total MBF072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF072 | | | | | | | | | | 0.00 | 0 | |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.33860 | | | | 0.00 | 0 | 700,000,00 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.88658 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.17996 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.72517 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.25507 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.74974 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05: On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.91938 | | | | 0.00 | 0 | 1,520,000,00 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 1,520,000,00 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 1,520,000,00 |
| MBP05: On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.79767 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05: On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.28266 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0: On 12/08/2025 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 109.43926 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0: On 12/08/2022 Spot Bond | | | 7.77400 | 104.87159 | 7.77400 | 104.80498 | | | | 0.00 | 0 | 1,050,000,00 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |

| 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 MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,00 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 101.32537 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.41084 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 101.58729 | | | | 0.00 | 0 | 20,000,00 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| MML02 On 10/12/2026 Spot Bond | | | 10.16000 | 97.92148 | 10.16000 | 97.84196 | | | 300,736,000,000.00 | | 29,600,000 | 10,700,00 |
| Total MML02 SPOT | | | | | | | | | 300,736,000,000.00 | | 29,600,000 | 10,700,00 |
| Total For MML02 | | | | | | | | | 300,736,000,000.00 | | 29,600,000 | 10,700,00 |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 102.02129 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 10.41000 | 89.87467 | 10.41000 | 91.98148 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MML05 On 25/05/2027 Spot Bond | | | | | 0.00000 | 100.89338 | | | | 0.00 | 0 | 1,500,000,00 |
| Total MML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For MML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| MML06 On 25/05/2029 Spot Bond | | | 11.04500 | 96.55565 | 11.04500 | 96.47107 | | | | 0.00 | 0 | |
| Total MML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML06 | | | | | | | | | | 0.00 | 0 | |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.32417 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.02989 | | | | 0.00 | 0 | 2,960,000,00 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 2,960,000,00 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 2,960,000,00 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.42041 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 102.16508 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.93717 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.74720 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 101.85087 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.30130 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.71764 | | | | 0.00 | 0 | 250,000,00 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.71497 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 101.52780 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 10.10500 | 98.54046 | 10.10500 | 98.46000 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 101.53391 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 101.14580 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 101.74556 | | | | 0.00 | 0 | 20,000,00 |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 102.04848 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 100.96038 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 101.06199 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 101.43218 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.97375 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 101.03141 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.03131 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.01689 | | | | 0.00 | 0 | |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR07 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.92843 | | | | 0.00 | 0 | |
| Total MWAR08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR08 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.41132 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.51071 | | | | 0.00 | 0 | |
| Total N7C25 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 N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.59501 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.67239 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 7.98500 | 101.37986 | 7.98500 | 101.31512 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 8.34500 | 106.30668 | 8.34500 | 106.23468 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 11.04000 | 103.14811 | 11.04000 | 103.05629 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.55226 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.20997 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 101.27753 | | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 101.29938 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 101.19726 | | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.50560 | | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 7.91000 | 105.97568 | 7.91000 | 105.90868 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|---------------------|
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK16/ On 12/02/2025 Spot Bond | | | 8.96000 | 105.13584 | 8.96000 | 105.05950 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17/ On 22/04/2026 Spot Bond | | | 9.69500 | 103.12398 | 9.69500 | 103.04399 | | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | |
| NBK20/ On 01/06/2026 Spot Bond | | | 9.69500 | 103.41195 | 9.69500 | 103.33174 | | | 252,070,000,000.00 | | 26,000,000 | 9,000,00 |
| Total NBK20A SPOT | | | | | | | | | 252,070,000,000.00 | | 26,000,000 | 9,000,00 |
| Total For NBK20A | | | | | | | | | 252,070,000,000.00 | | 26,000,000 | 9,000,00 |
| NBK21/ On 21/07/2027 Spot Bond | | | 9.95000 | 102.54602 | 9.95000 | 107.76999 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK22/ On 19/11/2022 Spot Bond | | | 7.24500 | 102.51186 | 7.24500 | 102.45232 | | | | 0.00 | 0 | 540,000,00 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 540,000,00 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 540,000,00 |
| NBK23/ On 19/11/2025 Spot Bond | | | 8.63800 | 107.54398 | 8.63800 | 107.46987 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24/ On 19/11/2027 Spot Bond | | | 9.68000 | 106.89118 | 9.68000 | 106.80885 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK25/ On 17/02/2023 Spot Bond | | | 7.66500 | 7.66500 | 7.66500 | 106.04261 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25/ On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.12591 | | | | 0.00 | 0 | 100,000,00 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 58.65070 | 100.00000 | 58.26425 | | | | 0.00 | 0 | 500,000,00 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| NBK26/ On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.62718 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| NBK27 On 10/05/2026 Spot Bond | | | 9.57500 | 106.99374 | 9.57500 | 106.91219 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 7.29800 | 107.25642 | 7.29800 | 107.19273 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 9.08000 | 109.57545 | 9.08000 | 109.49485 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 7.93500 | 106.35455 | 7.93500 | 106.28599 | | | | 0.00 | 0 | 1,800,00 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 1,800,00 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 1,800,00 |
| NBK31 On 09/11/2023 Spot Bond | | | 7.74500 | 103.80551 | 7.74500 | 103.74122 | | | | 0.00 | 0 | 400,000,00 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.59280 | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total For NBK31B | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.93984 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.46377 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 11.83500 | 11.83500 | 11.83500 | 77.42302 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.89516 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK43 On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.15168 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK45 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.31363 | | | | 0.00 | 0 | |
| Total NBK45B 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 NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.78550 | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| Total For NBK46B | | | | | | | | | | 0.00 | 100,000,000 | 100,000,00 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 103.05292 | | | | 0.00 | 1,620,000,000 | 810,000,00 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 1,620,000,000 | 810,000,00 |
| Total For NBK47B | | | | | | | | | | 0.00 | 1,620,000,000 | 810,000,00 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.30427 | | | | 0.00 | 0 | 700,000,00 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.80228 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.41938 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.55138 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.42429 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.12185 | | | | 0.00 | 0 | |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 101.39286 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 101.24303 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.56079 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBK5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.99994 | | | | 0.00 | 0 | 400,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.91969 | | | | 0.00 | 0 | 9,260,000,00 |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | 9,260,000,00 |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | 9,260,000,00 |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 100.24214 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.03249 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 100.48539 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.45673 | | | | 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 | | | 11.00500 | 102.92897 | 11.00500 | 102.83912 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.45335 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.66000 | 103.13520 | 10.66000 | 103.04792 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.45673 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.46198 | | | | 0.00 | 0 | |
| Total NCLN90 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 NCLN90 | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.46874 | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | 0.00 | 0 | |
| NDAL0: On 06/06/2025 Spot Bond | | | | | 0.00000 | 100.57601 | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | 0.00 | 0 | |
| NDAL0: On 06/06/2025 Spot Bond | | | | | 0.00000 | 100.57601 | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 101.04043 | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.64079 | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 103.26325 | | | 0.00 | 0 | 600,000,00 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 600,000,00 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.86906 | | | 0.00 | 0 | 5,950,000,00 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 5,950,000,00 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 5,950,000,00 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.11955 | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.41473 | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 101.45428 | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.33133 | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | 0.00 | 0 | |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 102.41206 | | | 0.00 | 21,200,000 | 609,700,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 21,200,000 | 609,700,00 |
| Total For NGLT1B | | | | | | | | | | 0.00 | 21,200,000 | 609,700,00 |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 103.48496 | | | | 0.00 | 0 | 200,000,00 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 104.63879 | | | | 0.00 | 25,200,000 | 1,272,300,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 25,200,000 | 1,272,300,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 25,200,000 | 1,272,300,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 104.15170 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 106.00877 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 104.51366 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 104.79886 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.61309 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT11 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.42380 | | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT11 On 23/04/2027 Spot Bond | | | | | 0.00000 | 101.83321 | | | | 0.00 | 0 | |
| Total NGT111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT111 | | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 103.07792 | | | | 0.00 | 0 | 290,000,00 |
| Total NGT1G SPOT | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| Total For NGT1G | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.70001 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 105.32279 | | | | 0.00 | 0 | 3,000,000,00 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 103.22248 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 105.22144 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 104.03850 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 102.01574 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.30000 | 5.30000 | 5.30000 | 220.77875 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.68500 | 3.68500 | 3.68500 | 213.60575 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 3.27000 | 3.27000 | 3.27000 | 159.77088 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 4.42000 | 4.42000 | 4.42000 | 112.19240 | | | | 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 | | | 5.08000 | 5.08000 | 5.08000 | 115.71689 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 3.37500 | 3.37500 | 3.37500 | 159.36393 | | | | 0.00 | 0 | |
| Total NILB11 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 NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 261.87202 | 3.45000 | 261.64979 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 3.17500 | 3.17500 | 3.17500 | 160.14016 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 3.33000 | 3.33000 | 3.33000 | 217.58591 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 3.47500 | 216.13391 | 3.47500 | 215.95002 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.10000 | 90.20601 | 5.10000 | 115.43663 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.13619 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.50018 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN019 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.10988 | | | | 0.00 | 0 | |
| Total NN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 138.74763 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 99.81161 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.19931 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 100.08491 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.97457 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 98.74076 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.95513 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 123.94520 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 97.58776 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.98809 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 98.41327 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 153.63729 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 101.24061 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 153.41947 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 144.42514 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.57717 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 128.23134 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 95.22892 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 84.97994 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 94.04373 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.60318 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 101.15628 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 101.51400 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.14106 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.03640 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN100 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.89204 | | | | 0.00 | 0 | |
| Total NN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN100 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.46980 | | | | 0.00 | 0 | |
| Total NN104 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 NN104 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.55990 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.46980 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN114 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.03726 | | | | 0.00 | 0 | |
| Total NN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN114 | | | | | | | | | | 0.00 | 0 | |
| NN115 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.04675 | | | | 0.00 | 0 | |
| Total NN115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN115 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 99.85577 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 102.12415 | | | | 0.00 | 0 | |
| Total NN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN120 | | | | | | | | | | 0.00 | 0 | |
| NN162 On 01/07/2033 Spot Bond | | | | | 0.00000 | 94.72400 | | | | 0.00 | 0 | |
| Total NN162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN162 | | | | | | | | | | 0.00 | 0 | |
| NN163 On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.46936 | | | | 0.00 | 0 | |
| Total NN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN163 | | | | | | | | | | 0.00 | 0 | |
| NNF012 On 12/06/2025 Spot Bond | | | | | 0.00000 | 90.43114 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For NNF012 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| NNF013 On 24/06/2025 Spot Bond | | | | | 0.00000 | 120.18000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF014 On 24/06/2025 Spot Bond | | | | | 0.00000 | 112.23000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF015 On 15/07/2025 Spot Bond | | | | | 0.00000 | 122.47000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF015 On 07/07/2025 Spot Bond | | | | | 0.00000 | 120.60000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF016 On 21/09/2023 Spot Bond | | | | | 0.00000 | 119.23047 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF017 On 01/08/2022 Spot Bond | | | | | 0.00000 | 114.11440 | | | | 0.00 | 0 | |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | |
| NNF02 On 17/02/2026 Spot Bond | | | | | 0.00000 | 88.09295 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF025 On 01/08/2022 Spot Bond | | | | | 0.00000 | 114.11440 | | | | 0.00 | 0 | |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | |
| NNF03 On 05/08/2024 Spot Bond | | | | | 0.00000 | 133.63859 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For NNF04 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| NNF04 On 20/07/2026 Spot Bond | | | | | 0.00000 | 88.12402 | | | | 0.00 | 0 | |
| Total NNF042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF042 | | | | | | | | | | 0.00 | 0 | |
| NNF042 On 04/08/2026 Spot Bond | | | | | 0.00000 | 89.11847 | | | | 0.00 | 0 | |
| Total NNF046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF046 | | | | | | | | | | 0.00 | 0 | |
| NNF046 On 12/09/2024 Spot Bond | | | | | 0.00000 | 99.83742 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 31/10/2022 Spot Bond | | | | | 0.00000 | 103.96660 | | | | 0.00 | 0 | |
| Total NNF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF066 | | | | | | | | | | 0.00 | 0 | |
| NNF066 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.16719 | | | | 0.00 | 0 | |
| Total NNF078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF078 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF08(On 11/03/2027 Spot Bond | | | | | 0.00000 | 91.49408 | | | | 0.00 | 0 | |
| Total NNF080 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF080 | | | | | | | | | | 0.00 | 0 | |
| NNF08(On 07/04/2027 Spot Bond | | | | | 0.00000 | 96.24644 | | | | 0.00 | 0 | |
| Total NNF081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF081 | | | | | | | | | | 0.00 | 0 | |
| NNF08(On 08/09/2022 Spot Bond | | | | | 0.00000 | 100.57193 | | | | 0.00 | 0 | |
| Total NNF082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF082 | | | | | | | | | | 0.00 | 0 | |
| NNF08(On 19/09/2022 Spot Bond | | | | | 0.00000 | 100.42556 | | | | 0.00 | 0 | |
| Total NNF083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF083 | | | | | | | | | | 0.00 | 0 | |
| NNF08(On 10/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF084 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1(On 22/05/2052 Spot Bond | | | | | 0.00000 | 126.95821 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2(On 22/05/2052 Spot Bond | | | | | 0.00000 | 87.51024 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2(On 22/05/2054 Spot Bond | | | | | 0.00000 | 100.94864 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2(On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.96669 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2(On 22/05/2053 Spot Bond | | | | | 0.00000 | 100.89993 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1(On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.76368 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1(On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.10688 | | | | 0.00 | 0 | |
| Total NQ1B17 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 NQ1B17 | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.02438 | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 100.97155 | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.82826 | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.98483 | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.84977 | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/10/2022 Spot Bond | | | 8.34500 | 103.63707 | 8.34500 | 103.56770 | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 2.58000 | 206.11362 | 2.58000 | 205.95316 | | | 0.00 | 0 | 355,000,00 |
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 355,000,00 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 355,000,00 |
| NRA02 On 30/11/2028 Spot Bond | | | 11.77000 | 103.68251 | 11.77000 | 103.58536 | | 112,290,508,000.00 | 9,540,400 | 427,382,20 | |
| Total NRA028 SPOT | | | | | | | | 112,290,508,000.00 | 9,540,400 | 427,382,20 | |
| Total For NRA028 | | | | | | | | 112,290,508,000.00 | 9,540,400 | 427,382,20 | |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 14.12608 | 100.00000 | 14.03249 | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.55804 | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.44266 | | | 0.00 | 0 | 350,000,00 |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | 350,000,00 |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | 350,000,00 |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.53290 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.53887 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC30 On 25/03/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NTC30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC30 | | | | | | | | | | 0.00 | 0 | |
| NTC32 On 29/09/2022 Spot Bond | | | | | 0.00000 | 100.41090 | | | | 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 |
| NTC33 On 28/01/2027 Spot Bond | | | | | 0.00000 | 101.27320 | | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC33 | | | | | | | | | | 0.00 | 0 | |
| NTC34 On 26/02/2025 Spot Bond | | | | | 0.00000 | 100.84732 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NTC34 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NTC34 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 100.52614 | | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 101.38275 | | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 8.96000 | 108.22277 | 8.96000 | 108.14547 | | | | 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 | | | 7.93000 | 104.13775 | 7.93000 | 104.07076 | | | | 0.00 | 0 | |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | |
| OML10 On 14/09/2025 Spot Bond | | | 9.33500 | 109.26109 | 9.33500 | 109.17985 | | | | 0.00 | 0 | 820,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 820,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 820,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.19944 | | | | 0.00 | 0 | 1,680,000,00 |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | 1,680,000,00 |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | 1,680,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 104.11513 | | | 0.00 | 0 | 500,000,00 |
| Total OML12 SPOT | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For OML12 | | | | | | | | | 0.00 | 0 | 500,000,00 |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.72433 | | | 0.00 | 0 | 1,690,000,00 |
| Total OML13 SPOT | | | | | | | | | 0.00 | 0 | 1,690,000,00 |
| Total For OML13 | | | | | | | | | 0.00 | 0 | 1,690,000,00 |
| OML14 On 23/06/2027 Spot Bond | | | | | 0.00000 | 100.37095 | | | 0.00 | 0 | |
| Total OML14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For OML14 | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.99459 | | | 0.00 | 2,300,000,000 | 5,000,000,00 |
| Total PEP01 SPOT | | | | | | | | | 0.00 | 2,300,000,000 | 5,000,000,00 |
| Total For PEP01 | | | | | | | | | 0.00 | 2,300,000,000 | 5,000,000,00 |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.53468 | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 101.79968 | | | 0.00 | 0 | 200,000,00 |
| Total PEP03 SPOT | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For PEP03 | | | | | | | | | 0.00 | 0 | 200,000,00 |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 101.80361 | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | 0.00 | 0 | |
| PMM56 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.87883 | | | 0.00 | 0 | |
| Total PMM56 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For PMM56 | | | | | | | | | 0.00 | 0 | |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 100.13248 | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | 0.00 | 0 | |
| PMM58 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.85311 | | | 0.00 | 0 | |
| Total PMM58 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For PMM58 | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 9.16500 | 105.52926 | 9.26000 | 105.10239 | | | 300,913,079,778,500.00 | 796,608,082,900 | 1,984,379,337,300 |
| Total R186 SPOT | | | | | | | | | 10,913,079,778,500.00 | 796,608,082,900 | 1,984,379,337,300 |
| Total For R186 | | | | | | | | | 10,913,079,778,500.00 | 796,608,082,900 | 1,984,379,337,300 |
| R197 On 07/12/2023 Spot Bond | | | 1.00000 | 329.03694 | 1.08000 | 328.46782 | | | 61,902,000,000,000.00 | 61,902,000,000 | 116,533,540,100 |
| Total R197 SPOT | | | | | | | | | 1,902,000,000,000.00 | 61,902,000,000 | 116,533,540,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|-----------------------|
| Total For R197 | | | | | | | | | 1,902,000,000,000.00 | 61,902,000,000 | 116,533,540,10 |
| R202 On 07/12/2033 Spot Bond | | | 4.25000 | 243.18373 | 4.30000 | 241.84703 | | | 20,323,925,000,000.00 | 4,782,100,000 | 229,513,310,80 |
| Total R202 SPOT | | | | | | | | | 20,323,925,000,000.00 | 4,782,100,000 | 229,513,310,80 |
| Total For R202 | | | | | | | | | 20,323,925,000,000.00 | 4,782,100,000 | 229,513,310,80 |
| R2023 On 28/02/2023 Spot Bond | | | 6.66000 | 103.58781 | 6.74500 | 103.48064 | | | 668,871,417,042,000.00 | 100,431,143,700 | 346,899,760,00 |
| Total R2023 SPOT | | | | | | | | | 668,871,417,042,000.00 | 100,431,143,700 | 346,899,760,00 |
| Total For R2023 | | | | | | | | | 668,871,417,042,000.00 | 100,431,143,700 | 346,899,760,00 |
| R2030 On 31/01/2030 Spot Bond | | | 10.78000 | 89.60670 | 10.86500 | 89.13863 | | | 644,373,344,442,000.00 | 1,822,298,083,900 | 2,414,103,477,40 |
| Total R2030 SPOT | | | | | | | | | 644,373,344,442,000.00 | 822,298,083,900 | 414,103,477,40 |
| Total For R2030 | | | | | | | | | 644,373,344,442,000.00 | 822,298,083,900 | 414,103,477,40 |
| R2032 On 31/03/2032 Spot Bond | | | 11.25000 | 84.98433 | 11.32000 | 84.55106 | | | 704,386,987,125,000.00 | 1,129,278,843,300 | 1,622,890,908,20 |
| Total R2032 SPOT | | | | | | | | | 704,386,987,125,000.00 | 129,278,843,300 | 622,890,908,20 |
| Total For R2032 | | | | | | | | | 704,386,987,125,000.00 | 129,278,843,300 | 622,890,908,20 |
| R2035 On 28/02/2035 Spot Bond | | | 11.56000 | 85.75113 | 11.62000 | 85.33118 | | | 817,483,735,680,000.00 | 589,747,728,000 | 882,954,305,70 |
| Total R2035 SPOT | | | | | | | | | 817,483,735,680,000.00 | 589,747,728,000 | 382,954,305,70 |
| Total For R2035 | | | | | | | | | 817,483,735,680,000.00 | 589,747,728,000 | 382,954,305,70 |
| R2037 On 31/01/2037 Spot Bond | | | 11.73000 | 81.65217 | 11.79500 | 81.20446 | | | 621,982,887,478,000.00 | 479,282,428,600 | 1,546,669,918,80 |
| Total R2037 SPOT | | | | | | | | | 621,982,887,478,000.00 | 479,282,428,600 | 546,669,918,80 |
| Total For R2037 | | | | | | | | | 621,982,887,478,000.00 | 479,282,428,600 | 546,669,918,80 |
| R2040 On 31/01/2040 Spot Bond | | | 11.83500 | 83.40322 | 11.90500 | 82.89865 | | | 347,858,154,333,500.00 | 367,372,890,100 | 1,495,787,001,40 |
| Total R2040 SPOT | | | | | | | | | 347,858,154,333,500.00 | 367,372,890,100 | 495,787,001,40 |
| Total For R2040 | | | | | | | | | 347,858,154,333,500.00 | 367,372,890,100 | 495,787,001,40 |
| R2044 On 31/01/2044 Spot Bond | | | 11.82500 | 80.23849 | 11.89500 | 79.73181 | | | 367,313,788,420,000.00 | 369,328,861,600 | 1,341,274,659,10 |
| Total R2044 SPOT | | | | | | | | | 367,313,788,420,000.00 | 369,328,861,600 | 341,274,659,10 |
| Total For R2044 | | | | | | | | | 367,313,788,420,000.00 | 369,328,861,600 | 341,274,659,10 |
| R2048 On 28/02/2048 Spot Bond | | | 11.78500 | 78.92294 | 11.85000 | 78.44187 | | | 125,721,664,306,000.00 | 1,962,301,371,600 | 1,853,824,283,80 |
| Total R2048 SPOT | | | | | | | | | 125,721,664,306,000.00 | 962,301,371,600 | 353,824,283,80 |
| Total For R2048 | | | | | | | | | 125,721,664,306,000.00 | 962,301,371,600 | 353,824,283,80 |
| R209 On 31/03/2036 Spot Bond | | | 11.57500 | 65.68024 | 11.65000 | 65.25042 | | | 215,829,429,735,000.00 | 450,611,613,800 | 851,159,033,50 |
| Total R209 SPOT | | | | | | | | | 215,829,429,735,000.00 | 450,611,613,800 | 351,159,033,50 |
| Total For R209 | | | | | | | | | 215,829,429,735,000.00 | 450,611,613,800 | 351,159,033,50 |
| R210 On 31/03/2028 Spot Bond | | | 2.89000 | 222.81662 | 2.97500 | 221.65130 | | | 95,228,390,000,000.00 | 32,951,000,000 | 337,541,606,80 |
| Total R210 SPOT | | | | | | | | | 95,228,390,000,000.00 | 32,951,000,000 | 337,541,606,80 |
| Total For R210 | | | | | | | | | 95,228,390,000,000.00 | 32,951,000,000 | 337,541,606,80 |
| R213 On 28/02/2031 Spot Bond | | | 11.10000 | 80.26547 | 11.17000 | 79.87126 | | | 493,616,383,380,000.00 | 1,395,821,295,800 | 1,198,670,838,80 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| Total R213 SPOT | | | | | | | | | 13,616,383,380,000.00 | 395,821,295,800 | 198,670,838,800 |
| Total For R213 | | | | | | | | | 13,616,383,380,000.00 | 395,821,295,800 | 198,670,838,800 |
| R214 On 28/02/2041 Spot Bond | | | 11.76000 | 63.05553 | 11.84000 | 62.59269 | | | 227,070,678,208,000.00 | 954,682,880,800 | 1,085,726,096,400 |
| Total R214 SPOT | | | | | | | | | 27,070,678,208,000.00 | 954,682,880,800 | 1,085,726,096,400 |
| Total For R214 | | | | | | | | | 27,070,678,208,000.00 | 954,682,880,800 | 1,085,726,096,400 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 101.05105 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.80365 | | | 0.00 | 0 | |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.87257 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.75644 | | | 0.00 | 0 | 500,000.00 |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | 500,000.00 |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | 500,000.00 |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.10926 | | | 0.00 | 200,000,000 | 100,000.00 |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000.00 |
| Total For RDFB18 | | | | | | | | | 0.00 | 200,000,000 | 100,000.00 |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.46963 | | | 0.00 | 0 | 1,300,000.00 |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | 1,300,000.00 |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | 1,300,000.00 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.40689 | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.28188 | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.90482 | | | 0.00 | 0 | |
| Total RDFB23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.22484 | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.02406 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 102.37170 | | | | 0.00 | 0 | 20,000,00 |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 101.64047 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/09/2022 Spot Bond | | | | | 0.00000 | 100.51387 | | | | 0.00 | 0 | |
| Total RED145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED145 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 99.00053 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.05836 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 17/11/2023 Spot Bond | | | | | 0.00000 | 101.69537 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 102.07002 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.03570 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/08/2024 Spot Bond | | | | | 0.00000 | 99.87232 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 99.91000 | | | | 0.00 | 0 | 2,000,000,00 |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For RED704 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.14730 | | | | 0.00 | 0 | |
| Total RED705 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 RED705 | | | | | | | | | | 0.00 | 0 | |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.04384 | | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 100.82149 | | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.66527 | | | | 0.00 | 0 | 400,000,00 |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.47142 | | | | 0.00 | 0 | 40,000,00 |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 101.14975 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 100.45098 | | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES53 | | | | | | | | | | 0.00 | 0 | |
| RFCA1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.42405 | | | | 0.00 | 0 | 600,000,00 |
| Total RFCA1 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For RFCA1 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| RFCB1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.44973 | | | | 0.00 | 0 | |
| Total RFCB1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB1 | | | | | | | | | | 0.00 | 0 | |
| RFCC1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.48011 | | | | 0.00 | 0 | |
| Total RFCC1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC1 | | | | | | | | | | 0.00 | 0 | |
| RFCD1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.55427 | | | | 0.00 | 0 | |
| Total RFCD1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD1 | | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RN2027 On 11/07/2027 Spot Bond | | | | | 0.00000 | 100.46856 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| Total RN2027 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RN2027 | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 8.46500 | 102.32059 | 8.46500 | 102.25109 | | 5,671,550,000,000.00 | | 670,000,000 | 670,000,000 |
| Total RW23 SPOT | | | | | | | | 5,671,550,000,000.00 | | 670,000,000 | 670,000,000 |
| Total For RW23 | | | | | | | | 5,671,550,000,000.00 | | 670,000,000 | 670,000,000 |
| RW28 On 10/12/2028 Spot Bond | | | 11.98500 | 93.41692 | 11.98500 | 93.32785 | | 0.00 | | 0 | |
| Total RW28 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For RW28 | | | | | | | | 0.00 | | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 12.47000 | 91.04465 | 12.47000 | 90.95442 | | 0.00 | | 0 | |
| Total RW31 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For RW31 | | | | | | | | 0.00 | | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 100.77554 | | 0.00 | | 0 | |
| Total RWL26 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For RWL26 | | | | | | | | 0.00 | | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 11.54500 | 92.70004 | 11.54500 | 92.61480 | | 20,781,000,000,000.00 | | 1,800,000,000 | 1,800,000,000 |
| Total RWL28 SPOT | | | | | | | | 20,781,000,000,000.00 | | 1,800,000,000 | 1,800,000,000 |
| Total For RWL28 | | | | | | | | 20,781,000,000,000.00 | | 1,800,000,000 | 1,800,000,000 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | 0.00 | | 0 | |
| Total For SBK24/JIBAR | | | | | | | | 0.00 | | 0 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 101.32412 | | 0.00 | | 0 | |
| Total SBN02 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For SBN02 | | | | | | | | 0.00 | | 0 | |
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 101.41031 | | 0.00 | | 0 | |
| Total SBN03 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For SBN03 | | | | | | | | 0.00 | | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 9.65000 | 102.97588 | 9.65000 | 102.89680 | | 382,140,000,000.00 | | 39,600,000 | 11,100,000 |
| Total SBS20 SPOT | | | | | | | | 382,140,000,000.00 | | 39,600,000 | 11,100,000 |
| Total For SBS20 | | | | | | | | 382,140,000,000.00 | | 39,600,000 | 11,100,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.89982 | | 0.00 | | 0 | |
| Total SBS21 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For SBS21 | | | | | | | | 0.00 | | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 8.65000 | 106.28234 | 8.65000 | 106.20778 | | 1,384,000,000,000.00 | | 160,000,000 | 160,000,000 |
| Total SBS27 SPOT | | | | | | | | 1,384,000,000,000.00 | | 160,000,000 | 160,000,000 |
| Total For SBS27 | | | | | | | | 1,384,000,000,000.00 | | 160,000,000 | 160,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBS3 On 25/05/2026 Spot Bond | | | 9.70000 | 96.45444 | 9.70000 | 96.37998 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.87500 | 100.60075 | 9.87500 | 100.52129 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 8.99500 | 105.43210 | 8.99500 | 105.35651 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 9.14500 | 104.14116 | 9.14500 | 104.06402 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.87500 | 98.66575 | 10.87500 | 98.57920 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 6.43500 | 102.86812 | 6.43500 | 102.81483 | | | | 0.00 | 0 | |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 9.42000 | 105.31739 | 9.42000 | 105.23838 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 10.11000 | 104.80544 | 10.11000 | 104.72121 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 7.18000 | 106.41765 | 7.18000 | 106.35545 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.61292 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 8.62000 | 8.62000 | 8.62000 | 106.08429 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.63677 | | | | 0.00 | 0 | |
| Total SBS52 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 SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.34772 | | | | 0.00 | 0 | 2,000,000,00 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.52289 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.54239 | | | | 0.00 | 0 | 100,000,00 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.32464 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.39013 | | | | 0.00 | 0 | 850,000,00 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | 850,000,00 |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | 850,000,00 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.84697 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.82268 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.34804 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.36227 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.96352 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.76642 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | | | 0.00000 | 101.01920 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-------------------|----------------------|
| Total SBS70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS70 | | | | | | | | | | 0.00 | 0 | |
| SBS71 On 02/02/2027 Spot Bond | | | | | 0.00000 | 100.88755 | | | | 0.00 | 0 | |
| Total SBS71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS71 | | | | | | | | | | 0.00 | 0 | |
| SBS72 On 02/02/2029 Spot Bond | | | | | 0.00000 | 100.51782 | | | | 0.00 | 0 | 200,000,00 |
| Total SBS72 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For SBS72 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| SBS74 On 26/04/2025 Spot Bond | | | | | 0.00000 | 101.21177 | | | | 0.00 | 0 | |
| Total SBS74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS74 | | | | | | | | | | 0.00 | 0 | |
| SBS75 On 26/04/2027 Spot Bond | | | | | 0.00000 | 101.26663 | | | | 0.00 | 0 | 100,000,00 |
| Total SBS75 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBS75 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBS76 On 26/04/2032 Spot Bond | | | | | 0.00000 | 101.32994 | | | | 0.00 | 0 | |
| Total SBS76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS76 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.20000 | 323.79344 | 2.20000 | 323.55131 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.22000 | 5.22000 | 5.22000 | 222.38151 | | | 3,654,000,000,000.00 | 700,000,000 | 350,000,00 | |
| Total SBSI14 SPOT | | | | | | | | | 3,654,000,000,000.00 | 700,000,000 | 350,000,00 | |
| Total For SBSI14 | | | | | | | | | 3,654,000,000,000.00 | 700,000,000 | 350,000,00 | |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 100.64908 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 100.35377 | | | | 0.00 | 0 | 100,000,00 |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SBT10 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.28128 | | | | 0.00 | 0 | 240,000,00 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 240,000,00 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 240,000,00 |
| SBT10 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.92300 | | | | 0.00 | 57,200,000 | 11,049,700,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 57,200,000 | 11,049,700,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 57,200,000 | 11,049,700,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| SBT104 On 30/09/2025 Spot Bond | | | | | 0.00000 | 105.04743 | | | | 0.00 | 0 | 1,100,000,00 |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,00 |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | 1,100,000,00 |
| 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 | |
| SBT106 On 31/12/2026 Spot Bond | | | | | 0.00000 | 100.90703 | | | | 0.00 | 0 | |
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | |
| SBT107 On 08/04/2027 Spot Bond | | | | | 0.00000 | 100.27362 | | | | 0.00 | 0 | |
| Total SBT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT107 | | | | | | | | | | 0.00 | 0 | |
| SBT108 On 13/07/2027 Spot Bond | | | | | 0.00000 | 100.06587 | | | | 0.00 | 0 | |
| Total SBT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT108 | | | | | | | | | | 0.00 | 0 | |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.39401 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.99476 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 8.11500 | 104.17405 | 8.11500 | 104.10615 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 99.54180 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.55867 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 106.23762 | | | | 0.00 | 140,000,000 | 130,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 130,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 140,000,000 | 130,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 102.93890 | | | | 0.00 | 0 | |
| Total SBT208 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 SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT208 On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.46344 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For SBT209 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 101.15839 | | | | 0.00 | 0 | 7,000,000,000 |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 0 | 7,000,000,000 |
| Total For SLI5 | | | | | | | | | | 0.00 | 0 | 7,000,000,000 |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 101.35112 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 10.21000 | 95.55880 | 10.21000 | 95.47998 | | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.98947 | | | | 0.00 | 0 | |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.96130 | | | | 0.00 | 0 | |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA5 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.02217 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.01398 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.07939 | | | | 0.00 | 0 | |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.99771 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.07939 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.06302 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.17743 | | | | 0.00 | 0 | |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.03041 | | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.11207 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.10388 | | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 8.44000 | 105.41492 | 8.44000 | 105.34351 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 100.85137 | | | | 0.00 | 0 | 1,000,000.00 |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| SNT06 On 16/05/2027 Spot Bond | | | | | 0.00000 | 101.10591 | | | | 0.00 | 0 | |
| Total SNT06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT06 | | | | | | | | | | 0.00 | 0 | |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 100.99324 | | | | 0.00 | 0 | 1,150,000.00 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 1,150,000.00 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 1,150,000.00 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.94064 | | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.15515 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.87139 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SPDA1: On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.88870 | | | | 0.00 | 0 | |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA15 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.35422 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.30557 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.96482 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.16229 | | | | 0.00 | 0 | |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG008 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.63223 | | | | 0.00 | 0 | 500,000,0€ |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,0€ |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | 500,000,0€ |
| SPG01: On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.75716 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPG01: On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.04816 | | | | 0.00 | 0 | |
| Total SPG011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG011 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 12/07/2023 Spot Bond | | | | | 0.00000 | 100.04648 | | | | 0.00 | 0 | |
| Total SPGC03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC03 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 102.07512 | | | | 0.00 | 0 | 20,000,0€ |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,0€ |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | 20,000,0€ |
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 100.26844 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN01: On 31/01/2025 Spot Bond | | | 3.44000 | 3.44000 | 3.44000 | 159.11265 | | | | 0.00 | 0 | |
| Total SSN011 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 SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 9.23500 | 105.27206 | 9.23500 | 105.19419 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 10.66000 | 82.33885 | 10.66000 | 82.26917 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.03932 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.03468 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 8.14500 | 104.45080 | 8.14500 | 104.38247 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.23000 | 113.74798 | 5.23000 | 113.63468 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.05762 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.33152 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.55278 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 08/12/2023 Spot Bond | | | 2.11000 | 2.11000 | 2.11000 | 323.94263 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.34547 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.20571 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN055 On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.16111 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/01/2025 Spot Bond | | | 3.31500 | 3.31500 | 3.31500 | 159.59632 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/01/2038 Spot Bond | | | 5.23000 | 5.23000 | 5.23000 | 113.63468 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/03/2029 Spot Bond | | | 4.39000 | 4.39000 | 4.39000 | 112.39871 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 31/03/2028 Spot Bond | | | 4.15500 | 4.15500 | 4.15500 | 208.46406 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.84618 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN060 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.83243 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.54563 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.53425 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN070 On 15/06/2028 Spot Bond | | | | | 0.00000 | 101.23292 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.11541 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07(On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.45218 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07(On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.03546 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.92045 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.61602 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.20347 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 07/12/2033 Spot Bond | | | 5.17500 | 5.17500 | 5.17500 | 223.28916 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08(On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.49076 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09(On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.60007 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09(On 28/05/2025 Spot Bond | | | | | 0.00000 | 100.71328 | | | | 0.00 | 0 | |
| Total SSN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN096 | | | | | | | | | | 0.00 | 0 | |
| SSN09(On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.89934 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09(On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.70372 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|------------------|
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/01/2030 Spot Bond | | | 11.53000 | 86.24368 | 11.53000 | 86.16360 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.50955 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/03/2028 Spot Bond | | | 4.30500 | 207.04303 | 4.30500 | 206.85310 | | | 309,960,000,000.00 | | 72,000,000 | 18,000,00 |
| Total SSN104 SPOT | | | | | | | | | 309,960,000,000.00 | | 72,000,000 | 18,000,00 |
| Total For SSN104 | | | | | | | | | 309,960,000,000.00 | | 72,000,000 | 18,000,00 |
| SSN10 On 07/12/2033 Spot Bond | | | 5.35500 | 219.90505 | 5.35500 | 219.68486 | | | 0.00 | | 0 | |
| Total SSN105 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN105 | | | | | | | | | 0.00 | | 0 | |
| SSN10 On 10/02/2023 Spot Bond | | | | | 0.00000 | 101.02492 | | | 0.00 | | 0 | |
| Total SSN107 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN107 | | | | | | | | | 0.00 | | 0 | |
| SSN11 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.33273 | | | 0.00 | | 0 | |
| Total SSN111 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN111 | | | | | | | | | 0.00 | | 0 | |
| SSN12 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.51668 | | | 0.00 | | 0 | |
| Total SSN120 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN120 | | | | | | | | | 0.00 | | 0 | |
| SSN12 On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.68173 | | | 0.00 | | 0 | |
| Total SSN121 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN121 | | | | | | | | | 0.00 | | 0 | |
| SSN13 On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.05479 | | | 0.00 | | 0 | |
| Total SSN134 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN134 | | | | | | | | | 0.00 | | 0 | |
| SSN13 On 20/10/2022 Spot Bond | | | | | 0.00000 | 99.90288 | | | 0.00 | | 0 | |
| Total SSN138 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN138 | | | | | | | | | 0.00 | | 0 | |
| SSN13 On 27/10/2023 Spot Bond | | | | | 0.00000 | 101.76394 | | | 0.00 | | 0 | |
| Total SSN139 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For SSN139 | | | | | | | | | 0.00 | | 0 | |
| SSN14 On 03/11/2023 Spot Bond | | | | | 0.00000 | 101.61490 | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.24385 | | | | 0.00 | 0 | |
| Total SSN141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN141 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.59964 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/12/2022 Spot Bond | | | | | 0.00000 | 100.67597 | | | | 0.00 | 0 | |
| Total SSN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN146 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.82229 | | | | 0.00 | 0 | |
| Total SSN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN150 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 08/06/2023 Spot Bond | | | | | 0.00000 | 100.57862 | | | | 0.00 | 0 | |
| Total SSN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN161 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 09/09/2022 Spot Bond | | | | | 0.00000 | 100.54872 | | | | 0.00 | 0 | |
| Total SSN162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN162 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.56575 | | | | 0.00 | 0 | |
| Total SSN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN163 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 12/12/2022 Spot Bond | | | | | 0.00000 | 100.54945 | | | | 0.00 | 0 | |
| Total SSN164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN164 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 13/09/2022 Spot Bond | | | | | 0.00000 | 100.52313 | | | | 0.00 | 0 | |
| Total SSN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN165 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 13/09/2022 Spot Bond | | | | | 0.00000 | 100.51726 | | | | 0.00 | 0 | |
| Total SSN166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN166 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 13/09/2022 Spot Bond | | | | | 0.00000 | 100.52313 | | | | 0.00 | 0 | |
| Total SSN167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN167 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN168 On 13/09/2022 Spot Bond | | | | | 0.00000 | 100.51875 | | | | 0.00 | 0 | |
| Total SSN168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN168 | | | | | | | | | | 0.00 | 0 | |
| SSN169 On 15/09/2022 Spot Bond | | | | | 0.00000 | 100.49110 | | | | 0.00 | 0 | |
| Total SSN169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN169 | | | | | | | | | | 0.00 | 0 | |
| SSN170 On 19/09/2022 Spot Bond | | | | | 0.00000 | 100.42556 | | | | 0.00 | 0 | |
| Total SSN170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN170 | | | | | | | | | | 0.00 | 0 | |
| SSN171 On 26/09/2022 Spot Bond | | | | | 0.00000 | 100.35815 | | | | 0.00 | 0 | |
| Total SSN171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN171 | | | | | | | | | | 0.00 | 0 | |
| SSN172 On 03/10/2022 Spot Bond | | | | | 0.00000 | 100.24356 | | | | 0.00 | 0 | |
| Total SSN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN172 | | | | | | | | | | 0.00 | 0 | |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 101.02594 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| STF001 On 01/03/2027 Spot Bond | | | | | 0.00000 | 100.21048 | | | | 0.00 | 0 | |
| Total STF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF001 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 9.75000 | 100.63326 | 9.75000 | 100.55477 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.80788 | | | | 0.00 | 0 | |
| Total T16OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM4 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.83079 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.87280 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A13 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.88434 | | | | 0.00 | 0 | |
| Total T17A13 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 T17A13 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.90867 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.89426 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A23 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.90867 | | | | 0.00 | 0 | |
| Total T17A23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A23 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 102.91804 | 7.21000 | 102.85765 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.72000 | 103.12372 | 7.72000 | 103.05901 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| TC001 On 15/02/2025 Spot Bond | | | | | 0.00000 | 101.10732 | | | | 0.00 | 0 | |
| Total TC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC001 | | | | | | | | | | 0.00 | 0 | |
| TC002 On 15/02/2027 Spot Bond | | | | | 0.00000 | 101.25709 | | | | 0.00 | 0 | |
| Total TC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC002 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.18391 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.41055 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.98464 | | | | 0.00 | 0 | 500,000,00 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.17481 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.83036 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.24708 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS163 On 22/10/2022 Spot Bond | | | | | 0.00000 | 99.99551 | | | | 0.00 | 0 | 500,000,00 |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.38417 | | | | 0.00 | 0 | 500,000,00 |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 99.92851 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.04231 | | | | 0.00 | 0 | 200,000,00 |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 100.15500 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS168 On 27/09/2026 Spot Bond | | | | | 0.00000 | 100.28761 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS169 On 30/11/2024 Spot Bond | | | | | 0.00000 | 100.58718 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS170 On 30/11/2026 Spot Bond | | | | | 0.00000 | 100.74404 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TFS171 On 22/02/2025 Spot Bond | | | | | 0.00000 | 100.91103 | | | | 0.00 | 0 | |
| Total TFS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS171 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 22/02/2027 Spot Bond | | | | | 0.00000 | 100.98517 | | | | 0.00 | 0 | |
| Total TFS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS172 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.93535 | | | | 0.00 | 0 | |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 101.39109 | | | | 0.00 | 0 | |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90589 | | | | 0.00 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90315 | | | | 0.00 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.96950 | | | | 0.00 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.02732 | | | | 0.00 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.03172 | | | | 0.00 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.03727 | | | | 0.00 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.12104 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.00267 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.71420 | | | | 0.00 | 0 | |
| Total TH15D1 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 TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.47027 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.30946 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.90839 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.90891 | | | | 0.00 | 0 | 2,820,000,00 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 2,820,000,00 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 2,820,000,00 |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 103.43408 | 8.49000 | 103.36283 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.96538 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.91612 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.90591 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.91180 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 5.76000 | 102.33275 | 5.76000 | 102.28460 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.94353 | | | | 0.00 | 0 | 500,000,00 |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.18570 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.99833 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.98824 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.05744 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.03870 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.29792 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.42017 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.34827 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.97350 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.95189 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.94469 | | | | 0.00 | 0 | |
| Total TH17B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B3 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.02534 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.99222 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.98790 | | | | 0.00 | 0 | |
| Total TH17C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C3 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.29001 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.23683 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.20376 | | | | 0.00 | 0 | |
| Total TH17D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D3 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.80789 | | | | 0.00 | 0 | |
| Total TH17O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O2 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.82957 | | | | 0.00 | 0 | |
| Total TH17O3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O3 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.66339 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 7.54500 | 103.47194 | 7.54500 | 103.40846 | | | | 0.00 | 0 | 250,000,00 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 250,000,00 |
| TL25 On 04/09/2024 Spot Bond | | | 8.46500 | 105.63108 | 8.46500 | 105.55971 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.65727 | | | | 0.00 | 8,040,000,000 | 4,020,000,00 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 8,040,000,000 | 4,020,000,00 |
| Total For TL26 | | | | | | | | | | 0.00 | 8,040,000,000 | 4,020,000,00 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.24166 | | | | 0.00 | 0 | |
| Total TL27 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 TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 9.73000 | 101.05841 | 9.73000 | 100.97974 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.17074 | | | | 0.00 | 0 | 500,000,00 |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 101.23899 | | | | 0.00 | 0 | 40,000,00 |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.32731 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 101.34303 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 8.61500 | 104.75228 | 8.61500 | 104.68028 | | | 8,481,433,040,000.00 | 984,496,000 | 2,091,216,80 | |
| Total TN23 SPOT | | | | | | | | | 8,481,433,040,000.00 | 984,496,000 | 2,091,216,80 | |
| Total For TN23 | | | | | | | | | 8,481,433,040,000.00 | 984,496,000 | 2,091,216,80 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 43.72713 | 100.00000 | 43.43901 | | | 0.00 | 0 | | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | | |
| TN25 On 19/08/2025 Spot Bond | | | 10.11000 | 102.30876 | 10.11000 | 102.22517 | | | 209,363,946,000.00 | 20,708,600 | 3,982,324,00 | |
| Total TN25 SPOT | | | | | | | | | 209,363,946,000.00 | 20,708,600 | 3,982,324,00 | |
| Total For TN25 | | | | | | | | | 209,363,946,000.00 | 20,708,600 | 3,982,324,00 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 20.65977 | 100.00000 | 20.52140 | | | 0.00 | 0 | | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | | |
| TN27 On 14/11/2027 Spot Bond | | | 11.36000 | 91.91481 | 11.36000 | 91.83206 | | | 201,490,048,000.00 | 17,736,800 | 18,563,724,50 | |
| Total TN27 SPOT | | | | | | | | | 201,490,048,000.00 | 17,736,800 | 18,563,724,50 | |
| Total For TN27 | | | | | | | | | 201,490,048,000.00 | 17,736,800 | 18,563,724,50 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.48601 | 100.00000 | 11.41033 | | | 0.00 | 0 | | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | | |
| TN29 On 07/02/2029 Spot Bond | | | 11.79500 | 97.67086 | 11.79500 | 97.58158 | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total TN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN29 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 12.46500 | 92.89500 | 12.46500 | 92.80297 | | | | 0.00 | 0 | 900,000,00 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 117.70286 | 8.00000 | 117.62721 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN34 On 07/02/2034 Spot Bond | | | 12.82700 | 96.24946 | 12.82700 | 96.15402 | | | | 0.00 | 0 | |
| Total TN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN34 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 13.20000 | 86.14005 | 13.20000 | 86.04984 | | | | 0.00 | 0 | 720,000,00 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 720,000,00 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 720,000,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.90226 | 10.75000 | 102.81398 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |
| TNF25 On 14/02/2025 Spot Bond | | | | | 0.00000 | 101.21743 | | | | 0.00 | 0 | |
| Total TNF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF25 | | | | | | | | | | 0.00 | 0 | |
| TNF27 On 07/02/2027 Spot Bond | | | | | 0.00000 | 101.30790 | | | | 0.00 | 0 | |
| Total TNF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF27 | | | | | | | | | | 0.00 | 0 | |
| TNI33 On 28/02/2033 Spot Bond | | | 5.63500 | 100.26809 | 5.63500 | 101.75612 | | | | 0.00 | 0 | |
| Total TNI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNI33 | | | | | | | | | | 0.00 | 0 | |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.42147 | | | | 0.00 | 0 | |
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.41809 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.42537 | | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TR5A2: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.43550 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A3: On 20/06/2026 Spot Bond | | | 7.61000 | 101.64925 | 7.61000 | 100.51146 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TR5OM: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.37544 | | | | 0.00 | 0 | |
| Total TR5OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.74248 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | 7.85500 | 101.90526 | 7.85500 | 101.84115 | | | | 0.00 | 0 | |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.97580 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.22657 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.97041 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.03427 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.14500 | 104.11432 | 8.14500 | 104.04621 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.03427 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.62000 | 102.23830 | 8.62000 | 102.16760 | | | | 0.00 | 0 | |
| Total TRA4A8 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 TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 98.29913 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.55298 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.47331 | | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | |
| TRA5B: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.45306 | | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.58447 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.58447 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 16/09/2022 Spot Bond | | | | | 0.00000 | 99.11946 | | | | 0.00 | 0 | |
| Total TSP260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP260 | | | | | | | | | | 0.00 | 0 | |
| TSP261 On 07/02/2023 Spot Bond | | | | | 0.00000 | 96.63331 | | | | 0.00 | 0 | |
| Total TSP261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP261 | | | | | | | | | | 0.00 | 0 | |
| TSP262 On 13/02/2023 Spot Bond | | | | | 0.00000 | 96.45835 | | | | 0.00 | 0 | |
| Total TSP262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP262 | | | | | | | | | | 0.00 | 0 | |
| TSP263 On 10/03/2023 Spot Bond | | | | | 0.00000 | 95.87050 | | | | 0.00 | 0 | |
| Total TSP263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP263 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.79910 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.65767 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.35267 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 25/07/2022 Spot Bond | | | | | 0.00000 | 101.12606 | | | | 0.00 | 0 | |
| Total TWC406 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC406 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 18/08/2022 Spot Bond | | | | | 0.00000 | 100.78164 | | | | 0.00 | 0 | |
| Total TWC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC409 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.75215 | | | | 0.00 | 0 | |
| Total TWC410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC410 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 26/08/2022 Spot Bond | | | | | 0.00000 | 100.72386 | | | | 0.00 | 0 | |
| Total TWC411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC411 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 02/09/2022 Spot Bond | | | | | 0.00000 | 100.62275 | | | | 0.00 | 0 | |
| Total TWC412 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC412 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 07/09/2022 Spot Bond | | | | | 0.00000 | 100.54760 | | | | 0.00 | 0 | |
| Total TWC413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC413 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 04/08/2022 Spot Bond | | | | | 0.00000 | 100.11853 | | | | 0.00 | 0 | |
| Total TWC414 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC414 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 06/10/2022 Spot Bond | | | | | 0.00000 | 100.06101 | | | | 0.00 | 0 | |
| Total TWC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC415 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 11.58000 | 103.20879 | 11.58000 | 103.11412 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.95681 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.06305 | | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.98135 | | | | 0.00 | 0 | |
| Total UU1A04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A04 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.08756 | | | | 0.00 | 0 | |
| Total UU1A05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A05 | | | | | | | | | | 0.00 | 0 | |
| UU1B0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.11208 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1B0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.15129 | | | | 0.00 | 0 | |
| Total UU1B02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.32438 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.35703 | | | | 0.00 | 0 | |
| Total UU1C02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C02 | | | | | | | | | | 0.00 | 0 | |
| VKE11: On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.29298 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE14: On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.40906 | | | | 0.00 | 600,000,000 | 600,000,000 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 600,000,000 |
| Total For VKE14 | | | | | | | | | | 0.00 | 600,000,000 | 600,000,000 |
| VKE15: On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.94528 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16: On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.98948 | | | | 0.00 | 100,000,000 | 3,600,000,000 |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 3,600,000,000 |
| Total For VKE16 | | | | | | | | | | 0.00 | 100,000,000 | 3,600,000,000 |
| VKE17: On 27/08/2022 Spot Bond | | | | | 0.00000 | 100.86734 | | | | 0.00 | 0 | |
| Total VKE17 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 VKE17 | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.13125 | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.55252 | | | 0.00 | 0 | 1,000,000,00 |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For WHL03 | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total for SPOT | | | | | | | | | 1.20e+017 | 1,303,243,180,100 | 296,303,435,40 |
| Total for SPOT : | | | | | | | | | 1.20e+017 | 303,243,180,100 | 296,303,435,40 |
| Total Futures | | | | | | | | | 1.20e+017 | 303,243,215,823 | 296,304,805,90 |
| Total Options | | | | | | | | | 2 756 862.50 | 2,100 | 142,42 |
| Grand Total: | | | | | | | | | 1.20e+017 | 303,243,217,923 | 296,304,948,32 |