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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2022

| 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 | 03/11/2022 | Bond Future | | | 11.61276 | 76.08604 | 11.79660 | 75.17514 | | | 0.00 | 0 | |
| ES33 | On | 02/02/2023 | Bond Future | | | 11.78454 | 77.43146 | 11.97607 | 76.50500 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/05/2023 | Bond Future | | | 11.92861 | 75.16273 | 12.12796 | 74.21869 | | | 0.00 | 0 | |
| ES33 | On | 03/08/2023 | Bond Future | | | 12.06531 | 76.70384 | 12.27291 | 75.74088 | | | 0.00 | 0 | |
| ES33 | On | 02/11/2023 | Bond Future | | | 12.25390 | 74.29075 | 12.47064 | 73.31024 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 03/11/2022 | Bond Future | | | 11.91571 | 74.66637 | 12.08877 | 73.65480 | | | 0.00 | 0 | |
| ES42 | On | 02/02/2023 | Bond Future | | | 12.06458 | 75.98800 | 12.24433 | 74.95904 | | | 0.00 | 0 | 4,76 |
| ES42 | On | 04/05/2023 | Bond Future | | | 12.19605 | 73.22178 | 12.38275 | 72.17320 | | | 0.00 | 0 | |
| ES42 | On | 03/08/2023 | Bond Future | | | 12.31738 | 74.72561 | 12.51106 | 73.65606 | | | 0.00 | 0 | |
| ES42 | On | 02/11/2023 | Bond Future | | | 12.48143 | 71.80562 | 12.68318 | 70.71659 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,76 |
| I2025 | On | 03/11/2022 | Bond Future | | | 166.12166 | 166.12166 | 166.28257 | 166.28257 | | | 0.00 | 0 | 7,56 |

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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 | Op Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| I2025 | On | 02/02/2023 | Bond Future | | | 167.35801 | 167.35801 | 167.52289 | 167.52289 | | | 0.00 | 0 | 1,9' |
| I2025 | On | 04/05/2023 | Bond Future | | | 170.64895 | 170.64895 | 170.81848 | 170.81848 | | | 0.00 | 0 | |
| I2025 | On | 03/08/2023 | Bond Future | | | 172.37645 | 172.37645 | 172.55028 | 172.55028 | | | 0.00 | 0 | |
| I2025 | On | 02/11/2023 | Bond Future | | | 175.47817 | 175.47817 | 175.65464 | 175.65464 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 9,51 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 9,51 |
| I2029 | On | 03/11/2022 | Bond Future | | | 121.50488 | 121.50488 | 121.48828 | 121.48828 | | | 0.00 | 0 | 1,5' |
| I2029 | On | 02/02/2023 | Bond Future | | | 123.65263 | 123.65263 | 123.63652 | 123.63652 | | | 0.00 | 0 | 7' |
| I2029 | On | 04/05/2023 | Bond Future | | | 124.78477 | 124.78477 | 124.76940 | 124.76940 | | | 0.00 | 0 | |
| I2029 | On | 03/08/2023 | Bond Future | | | 127.33723 | 127.33723 | 127.32218 | 127.32218 | | | 0.00 | 0 | |
| I2029 | On | 02/11/2023 | Bond Future | | | 128.28400 | 128.28400 | 128.26837 | 128.26837 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,24 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,24 |
| I2033 | On | 03/11/2022 | Bond Future | | | 114.92664 | 114.92664 | 115.01554 | 115.01554 | | | 0.00 | 0 | 1,26 |
| I2033 | On | 02/02/2023 | Bond Future | | | 116.95783 | 116.95783 | 117.04906 | 117.04906 | | | 20,350,662.42 | 174 | 6,14 |
| I2033 | On | 04/05/2023 | Bond Future | | | 117.87251 | 117.87251 | 117.96647 | 117.96647 | | | 0.00 | 0 | |
| I2033 | On | 03/08/2023 | Bond Future | | | 120.28343 | 120.28343 | 120.37989 | 120.37989 | | | 0.00 | 0 | |
| I2033 | On | 02/11/2023 | Bond Future | | | 121.01426 | 121.01426 | 121.11212 | 121.11212 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 20,350,662.42 | 174 | 7,40 |
| Total For I2033 | | | | | | | | | | | | 20,350,662.42 | 174 | 7,40 |
| I2038 | On | 03/11/2022 | Bond Future | | | 131.09328 | 131.09328 | 131.07274 | 131.07274 | | | 0.00 | 0 | 5,34 |
| I2038 | On | 02/02/2023 | Bond Future | | | 131.49807 | 131.49807 | 131.47810 | 131.47810 | | | 0.00 | 0 | |
| I2038 | On | 04/05/2023 | Bond Future | | | 134.08468 | 134.08468 | 134.06539 | 134.06539 | | | 0.00 | 0 | |
| I2038 | On | 03/08/2023 | Bond Future | | | 134.84471 | 134.84471 | 134.82570 | 134.82570 | | | 0.00 | 0 | |
| I2038 | On | 02/11/2023 | Bond Future | | | 137.27005 | 137.27005 | 137.25036 | 137.25036 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 5,34 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 5,34 |
| I2046 | On | 03/11/2022 | Bond Future | | | 117.32778 | 117.32778 | 117.70051 | 117.70051 | | | 0.00 | 0 | 15,98 |
| I2046 | On | 02/02/2023 | Bond Future | | | 119.40188 | 119.40188 | 119.78205 | 119.78205 | | | 0.00 | 0 | |
| I2046 | On | 04/05/2023 | Bond Future | | | 119.70932 | 119.70932 | 120.09777 | 120.09777 | | | 0.00 | 0 | |
| I2046 | On | 03/08/2023 | Bond Future | | | 122.15902 | 122.15902 | 122.55613 | 122.55613 | | | 0.00 | 0 | |
| I2046 | On | 02/11/2023 | Bond Future | | | 122.24309 | 122.24309 | 122.64709 | 122.64709 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 15,98 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 15,98 |
| I2050 | On | 03/11/2022 | Bond Future | | | 121.15168 | 121.15168 | 121.13262 | 121.13262 | | | 0.00 | 0 | 9,9' |
| I2050 | On | 02/02/2023 | Bond Future | | | 121.16954 | 121.16954 | 121.15088 | 121.15088 | | | 0.00 | 0 | |
| I2050 | On | 04/05/2023 | Bond Future | | | 123.55289 | 123.55289 | 123.53499 | 123.53499 | | | 0.00 | 0 | |
| I2050 | On | 03/08/2023 | Bond Future | | | 123.87808 | 123.87808 | 123.86057 | 123.86057 | | | 0.00 | 0 | |

| 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 | 02/11/2023 | Bond Future | | | 126.10618 | 126.10618 | 126.08771 | 126.08771 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 9,91 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 9,91 |
| R186 | On | 03/11/2022 | Bond Future | | | 8.60298 | 110.45880 | 8.74922 | 109.94200 | | 5.47 | 205,895,203.20 | 1,864 | 64,50 |
| R186 | On | 02/02/2023 | Bond Future | | | 8.72455 | 107.08757 | 8.88221 | 106.56249 | | 5.53 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | | 8.79630 | 109.17260 | 8.96689 | 108.63824 | | 5.20 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | | | 8.84707 | 106.08134 | 9.03255 | 105.53677 | | 5.07 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | | | 9.00274 | 107.96216 | 9.20601 | 107.40758 | | 4.71 | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | | | 205,895,203.20 | 1,864 | 64,50 |
| R186 | On | 03/11/2022 | Bond Future | 8.23 | Call | | | 475.83000 | 0.47583 | 587,810 | 5.32 | 0.00 | 0 | 4,3 |
| R186 | On | 03/11/2022 | Bond Future | 8.23 | Put | | | 2,325.03000 | 2.32503 | 1,920,210 | 5.32 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Call | | | 817.74000 | 0.81774 | 1,016,090 | 5.39 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.53 | Put | | | 1,593.62000 | 1.59362 | 1,275,170 | 5.39 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Call | | | 831.90000 | 0.83190 | 1,033,130 | 5.39 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.54 | Put | | | 1,572.23000 | 1.57223 | 1,256,660 | 5.39 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Call | | | 846.22000 | 0.84622 | 1,050,530 | 5.40 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.55 | Put | | | 1,551.02000 | 1.55102 | 1,238,530 | 5.40 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.91 | Call | | | 1,477.80000 | 1.47780 | 1,787,570 | 5.55 | 0.00 | 0 | |
| R186 | On | 03/11/2022 | Bond Future | 8.91 | Put | | | 913.23000 | 0.91323 | 706,200 | 5.55 | 0.00 | 0 | 4,3 |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Call | | | 847.11000 | 0.84711 | 1,015,480 | 5.35 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Put | | | 2,700.65000 | 2.70065 | 2,343,940 | 5.35 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Call | | | 858.15000 | 0.85815 | 1,027,840 | 5.35 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Put | | | 2,677.76000 | 2.67776 | 2,322,370 | 5.35 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Call | | | 836.43000 | 0.83643 | 1,002,950 | 5.35 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Put | | | 2,723.91000 | 2.72391 | 2,365,350 | 5.35 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Put | | | 2,143.51000 | 2.14351 | 1,866,240 | 5.12 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Call | | | 1,699.34000 | 1.69934 | 1,957,830 | 5.13 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Put | | | 2,127.86000 | 2.12786 | 1,851,990 | 5.13 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Call | | | 1,715.15000 | 1.71515 | 1,975,420 | 5.13 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Put | | | 2,112.30000 | 2.11230 | 1,838,210 | 5.13 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Call | | | 1,683.60000 | 1.68360 | 1,940,690 | 5.12 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Call | | | 3,342.43000 | 3.34243 | 3,769,820 | 5.47 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Put | | | 1,326.21000 | 1.32621 | 1,209,030 | 5.47 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Call | | | 3,362.47000 | 3.36247 | 3,791,050 | 5.48 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Put | | | 1,317.70000 | 1.31770 | 1,201,710 | 5.48 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Call | | | 3,382.94000 | 3.38294 | 3,812,320 | 5.49 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Put | | | 1,309.63000 | 1.30963 | 1,194,440 | 5.49 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Put | | | 2,016.44000 | 2.01644 | 1,773,530 | 4.79 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Call | | | 2,509.17000 | 2.50917 | 2,818,810 | 4.78 | 0.00 | 0 | |

| 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 | 02/11/2023 | Bond Future | 9.38 | Put | | | 2,037.42000 | 2.03742 | 1,792,480 | 4.78 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Call | | | 2,525.68000 | 2.52568 | 2,836,340 | 4.78 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Put | | | 2,026.90000 | 2.02690 | 1,782,980 | 4.78 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Call | | | 2,542.24000 | 2.54224 | 2,853,910 | 4.79 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 8,62 |
| Total For R186 | | | | | | | | | | | | 205,895,203.20 | 1,864 | 73,12 |
| R197 | On | 03/11/2022 | Bond Future | | | 336.97630 | 336.97630 | 336.95375 | 336.95375 | | | 0.00 | 0 | 83 |
| R197 | On | 02/02/2023 | Bond Future | | | 334.10916 | 334.10916 | 334.08850 | 334.08850 | | | 0.00 | 0 | |
| R197 | On | 04/05/2023 | Bond Future | | | 340.68267 | 340.68267 | 340.66434 | 340.66434 | | | 0.00 | 0 | |
| R197 | On | 03/08/2023 | Bond Future | | | 338.50867 | 338.50867 | 338.49172 | 338.49172 | | | 0.00 | 0 | |
| R197 | On | 02/11/2023 | Bond Future | | | 344.59399 | 344.59399 | 344.57574 | 344.57574 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 83 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 83 |
| R202 | On | 03/11/2022 | Bond Future | | | 251.17132 | 251.17132 | 251.24672 | 251.24672 | | | 0.00 | 0 | 6,14 |
| R202 | On | 02/02/2023 | Bond Future | | | 250.92416 | 250.92416 | 251.00245 | 251.00245 | | | 0.00 | 0 | 46 |
| R202 | On | 04/05/2023 | Bond Future | | | 255.85917 | 255.85917 | 255.94106 | 255.94106 | | | 0.00 | 0 | |
| R202 | On | 03/08/2023 | Bond Future | | | 256.23558 | 256.23558 | 256.32042 | 256.32042 | | | 0.00 | 0 | |
| R202 | On | 02/11/2023 | Bond Future | | | 260.84448 | 260.84448 | 260.93018 | 260.93018 | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 6,60 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 6,60 |
| R2023 | On | 03/11/2022 | Bond Future | | | 7.10530 | 101.65858 | 7.28409 | 101.60403 | | 0.46 | 0.00 | 0 | 24,22 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 24,22 |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Call | | | 1.29000 | 0.00129 | 3,030 | 0.32 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.25 | Put | | | 317.62000 | 0.31762 | 264,810 | 0.32 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Call | | | 1.38000 | 0.00138 | 3,280 | 0.32 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.26 | Put | | | 314.65000 | 0.31465 | 262,000 | 0.32 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Call | | | 1.52000 | 0.00152 | 3,490 | 0.32 | 0.00 | 0 | |
| R2023 | On | 03/11/2022 | Bond Future | 6.27 | Put | | | 311.72000 | 0.31172 | 259,140 | 0.32 | 0.00 | 0 | |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 24,22 |
| R2030 | On | 03/11/2022 | Bond Future | | | 9.93014 | 92.35981 | 10.16176 | 91.26738 | | 9.24 | 27,246,143.95 | 295 | 67,58 |
| R2030 | On | 02/02/2023 | Bond Future | | | 10.06652 | 89.96454 | 10.30964 | 88.85372 | | 9.44 | 0.00 | 0 | 5,20 |
| R2030 | On | 04/05/2023 | Bond Future | | | 10.17718 | 91.71715 | 10.43247 | 90.58552 | | 9.13 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | | | 10.28176 | 89.56839 | 10.55048 | 88.41439 | | 9.05 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | | | 10.43898 | 91.15604 | 10.72215 | 89.98122 | | 8.58 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 27,246,143.95 | 295 | 72,78 |
| R2030 | On | 03/11/2022 | Bond Future | 9.70 | Call | | | 723.10000 | 0.72310 | 1,067,710 | 8.76 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 9.70 | Put | | | 2,917.84000 | 2.91784 | 2,170,020 | 8.76 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Call | | | 1,407.81000 | 1.40781 | 1,976,270 | 9.07 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.08 | Put | | | 1,791.50000 | 1.79150 | 1,267,530 | 9.07 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Call | | | 1,430.46000 | 1.43046 | 2,004,530 | 9.08 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 11.57 | Put | | | 161.37000 | 0.16137 | 104,150 | 10.79 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 10.09 | Put | | | 1,767.11000 | 1.76711 | 1,248,750 | 9.08 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Call | | | 1,453.32000 | 1.45332 | 2,032,980 | 9.09 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.10 | Put | | | 1,742.96000 | 1.74296 | 1,230,190 | 9.09 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 10.20 | Call | | | 1,692.76000 | 1.69276 | 2,327,750 | 9.19 | 0.00 | 0 | 50 |
| R2030 | On | 03/11/2022 | Bond Future | 10.20 | Put | | | 1,514.02000 | 1.51402 | 1,056,580 | 9.19 | 0.00 | 0 | |
| R2030 | On | 03/11/2022 | Bond Future | 11.57 | Call | | | 6,453.34000 | 6.45334 | 7,488,550 | 10.79 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.04 | Call | | | 476.00000 | 0.47600 | 649,460 | 9.09 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.04 | Put | | | 6,475.34000 | 6.47534 | 5,537,980 | 9.09 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.08 | Call | | | 502.40000 | 0.50240 | 684,340 | 9.07 | 0.00 | 0 | 38 |
| R2030 | On | 02/02/2023 | Bond Future | 9.08 | Put | | | 6,305.06000 | 6.30506 | 5,376,180 | 9.07 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Call | | | 1,074.12000 | 1.07412 | 1,457,490 | 9.09 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Put | | | 4,081.92000 | 4.08192 | 3,354,470 | 9.09 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.79 | Call | | | 1,268.95000 | 1.26895 | 1,700,280 | 9.13 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.79 | Put | | | 3,664.66000 | 3.66466 | 2,985,170 | 9.13 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Call | | | 345.67000 | 0.34567 | 476,710 | 9.20 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Put | | | 7,485.93000 | 7.48593 | 6,506,150 | 9.20 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.83 | Call | | | 1,333.53000 | 1.33353 | 1,781,590 | 9.16 | 0.00 | 0 | 38 |
| R2030 | On | 02/02/2023 | Bond Future | 9.83 | Put | | | 3,541.94000 | 3.54194 | 2,879,180 | 9.16 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Call | | | 1,521.50000 | 1.52150 | 2,016,700 | 9.22 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Put | | | 3,217.35000 | 3.21735 | 2,601,730 | 9.22 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Call | | | 589.50000 | 0.58950 | 797,960 | 9.01 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Put | | | 5,805.21000 | 5.80521 | 4,902,850 | 9.01 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Call | | | 1,631.00000 | 1.63100 | 2,152,060 | 9.25 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Put | | | 3,048.81000 | 3.04881 | 2,459,050 | 9.25 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Call | | | 1,650.52000 | 1.65052 | 2,175,670 | 9.26 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Put | | | 3,022.09000 | 3.02209 | 2,436,420 | 9.26 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Call | | | 1,284.95000 | 1.28495 | 1,720,280 | 9.14 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Put | | | 3,633.79000 | 3.63379 | 2,958,300 | 9.14 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.16 | Call | | | 4,755.01000 | 4.75501 | 5,639,420 | 10.30 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.16 | Put | | | 1,004.14000 | 1.00414 | 777,730 | 10.30 | 0.00 | 0 | 38 |
| R2030 | On | 02/02/2023 | Bond Future | 11.35 | Call | | | 5,390.95000 | 5.39095 | 6,311,370 | 10.49 | 0.00 | 0 | 5,00 |
| R2030 | On | 02/02/2023 | Bond Future | 11.35 | Put | | | 829.72000 | 0.82972 | 639,320 | 10.49 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Call | | | 1,612.34000 | 1.61234 | 2,129,080 | 9.24 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Put | | | 3,076.41000 | 3.07641 | 2,482,330 | 9.24 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.55 | Call | | | 6,081.33000 | 6.08133 | 7,033,850 | 10.70 | 0.00 | 0 | 5,00 |
| R2030 | On | 02/02/2023 | Bond Future | 11.55 | Put | | | 677.70000 | 0.67770 | 519,400 | 10.70 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 02/02/2023 | Bond Future | 11.12 | Call | | | 4,624.17000 | 4.62417 | 5,500,110 | 10.26 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.12 | Put | | | 1,045.17000 | 1.04517 | 810,290 | 10.26 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Put | | | 3,814.42000 | 3.81442 | 3,179,450 | 8.81 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Call | | | 714.06000 | 0.71406 | 924,640 | 8.78 | 0.00 | 0 | 3% |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Put | | | 7,161.46000 | 7.16146 | 6,240,410 | 8.78 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Call | | | 1,251.98000 | 1.25198 | 1,598,440 | 8.67 | 0.00 | 0 | 1% |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Put | | | 5,102.77000 | 5.10277 | 4,317,600 | 8.67 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Put | | | 2,578.89000 | 2.57889 | 2,122,630 | 9.15 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Call | | | 1,363.97000 | 1.36397 | 1,750,870 | 8.70 | 0.00 | 0 | 4% |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Put | | | 4,798.38000 | 4.79838 | 4,053,650 | 8.70 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Call | | | 1,516.29000 | 1.51629 | 1,948,700 | 8.74 | 0.00 | 0 | 3% |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Put | | | 4,445.00000 | 4.44500 | 3,745,780 | 8.74 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Call | | | 1,886.67000 | 1.88667 | 2,383,330 | 8.81 | 0.00 | 0 | 1.0% |
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Put | | | 1,392.85000 | 1.39285 | 1,128,790 | 9.85 | 0.00 | 0 | 1% |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Call | | | 2,745.94000 | 2.74594 | 3,387,430 | 9.07 | 0.00 | 0 | 4% |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Put | | | 2,800.80000 | 2.80080 | 2,310,660 | 9.07 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Call | | | 2,982.10000 | 2.98210 | 3,654,470 | 9.15 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Put | | | 2,598.26000 | 2.59826 | 2,139,000 | 9.15 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Call | | | 3,006.45000 | 3.00645 | 3,681,820 | 9.15 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Put | | | 574.94000 | 0.57494 | 457,530 | 10.91 | 0.00 | 0 | 4% |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Call | | | 3,030.89000 | 3.03089 | 3,709,260 | 9.16 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Put | | | 2,559.64000 | 2.55964 | 2,106,380 | 9.16 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Call | | | 3,306.38000 | 3.30638 | 4,016,420 | 9.25 | 0.00 | 0 | 3% |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Put | | | 2,356.33000 | 2.35633 | 1,934,740 | 9.25 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Call | | | 5,272.32000 | 5.27232 | 6,139,890 | 9.85 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Put | | | 545.29000 | 0.54529 | 424,640 | 10.91 | 0.00 | 0 | 3% |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Call | | | 6,157.48000 | 6.15748 | 7,071,000 | 10.10 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Put | | | 1,124.74000 | 1.12474 | 906,630 | 10.10 | 0.00 | 0 | 3% |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Call | | | 7,541.18000 | 7.54118 | 8,510,330 | 10.49 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Put | | | 815.72000 | 0.81572 | 653,240 | 10.49 | 0.00 | 0 | 1.0% |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Call | | | 9,104.48000 | 9.10448 | 10,118,700 | 10.91 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Call | | | 9,344.89000 | 9.34489 | 10,355,870 | 10.91 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Call | | | 3,367.89000 | 3.36789 | 4,058,520 | 9.16 | 0.00 | 0 | 3% |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Put | | | 2,945.27000 | 2.94527 | 2,481,900 | 9.16 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Call | | | 5,217.32000 | 5.21732 | 6,058,270 | 9.74 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Put | | | 1,893.04000 | 1.89304 | 1,579,990 | 9.74 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Call | | | 5,246.10000 | 5.24610 | 6,088,810 | 9.75 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Put | | | 1,881.25000 | 1.88125 | 1,569,960 | 9.75 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Call | | | 2,799.52000 | 2.79952 | 3,424,240 | 8.98 | 0.00 | 0 | 1.0% |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Put | | | 3,443.42000 | 3.44342 | 2,914,140 | 8.98 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Call | | | 9,041.82000 | 9.04182 | 10,023,650 | 10.72 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Put | | | 868.80000 | 0.86880 | 696,630 | 10.72 | 0.00 | 0 | 1,000 |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Call | | | 9,990.66000 | 9.99066 | 10,978,950 | 10.72 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Put | | | 697.76000 | 0.69776 | 532,050 | 10.72 | 0.00 | 0 | 300 |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Call | | | 5,188.58000 | 5.18858 | 6,028,070 | 9.73 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Put | | | 1,904.89000 | 1.90489 | 1,590,380 | 9.73 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.82 | Put | | | 3,193.16000 | 3.19316 | 2,714,590 | 8.63 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Call | | | 3,548.67000 | 3.54867 | 4,240,170 | 8.62 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Put | | | 3,229.10000 | 3.22910 | 2,745,780 | 8.62 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Call | | | 3,571.80000 | 3.57180 | 4,265,470 | 8.62 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Put | | | 3,211.29000 | 3.21129 | 2,730,140 | 8.62 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.82 | Call | | | 3,594.59000 | 3.59459 | 4,290,840 | 8.63 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 21,450 |
| Total For R2030 | | | | | | | | | | | | 27,246,143.95 | 295 | 94,210 |
| R2032 | On | 03/11/2022 | Bond Future | | | 10.38006 | 88.27778 | 10.61067 | 87.04253 | | 11.10 | 2,560,055.62 | 29 | 157,100 |
| R2032 | On | 02/02/2023 | Bond Future | | | 10.51621 | 89.81782 | 10.75674 | 88.56172 | | 11.06 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | | | 10.62585 | 87.40595 | 10.87677 | 86.12616 | | 11.35 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | | | 10.72599 | 89.17904 | 10.98783 | 87.87391 | | 10.89 | 0.00 | 0 | 2,600 |
| R2032 | On | 02/11/2023 | Bond Future | | | 10.87841 | 86.60510 | 11.15239 | 85.27648 | | 10.81 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | | 2,560,055.62 | 29 | 159,710 |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Call | | | 100.88000 | 0.10088 | 166,580 | 9.99 | 0.00 | 0 | 100 |
| R2032 | On | 03/11/2022 | Bond Future | 9.31 | Put | | | 7,384.35000 | 7.38435 | 6,214,800 | 9.99 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.36 | Call | | | 116.37000 | 0.11637 | 191,110 | 9.99 | 0.00 | 0 | 400 |
| R2032 | On | 03/11/2022 | Bond Future | 9.36 | Put | | | 7,105.17000 | 7.10517 | 5,944,660 | 9.99 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 9.46 | Call | | | 153.43000 | 0.15343 | 249,310 | 9.97 | 0.00 | 0 | 500 |
| R2032 | On | 03/11/2022 | Bond Future | 9.92 | Put | | | 4,263.48000 | 4.26348 | 3,324,030 | 10.37 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.11 | Call | | | 754.55000 | 0.75455 | 1,159,500 | 10.58 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.11 | Put | | | 3,466.34000 | 3.46634 | 2,636,040 | 10.58 | 0.00 | 0 | 400 |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Call | | | 836.53000 | 0.83653 | 1,273,110 | 10.65 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.16 | Put | | | 3,272.48000 | 3.27248 | 2,473,810 | 10.65 | 0.00 | 0 | 100 |
| R2032 | On | 03/11/2022 | Bond Future | 10.21 | Put | | | 3,085.44000 | 3.08544 | 2,318,920 | 10.71 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.49 | Call | | | 1,535.79000 | 1.53579 | 2,177,270 | 11.09 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.49 | Put | | | 2,179.24000 | 2.17924 | 1,585,470 | 11.09 | 0.00 | 0 | 400 |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Call | | | 1,719.38000 | 1.71938 | 2,401,550 | 11.19 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.56 | Put | | | 1,988.80000 | 1.98880 | 1,435,720 | 11.19 | 0.00 | 0 | 100 |
| R2032 | On | 03/11/2022 | Bond Future | 9.92 | Call | | | 493.06000 | 0.49306 | 788,860 | 10.37 | 0.00 | 0 | 700 |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Put | | | 1,739.55000 | 1.73955 | 1,242,590 | 11.33 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 10.67 | Call | | | 2,030.24000 | 2.03024 | 2,773,940 | 11.35 | 0.00 | 0 | 700 |
| R2032 | On | 03/11/2022 | Bond Future | 10.67 | Put | | | 1,716.20000 | 1.71620 | 1,224,650 | 11.35 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 03/11/2022 | Bond Future | 11.45 | Call | | | 4,848.27000 | 4.84827 | 5,903,850 | 12.49 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 11.45 | Put | | | 543.70000 | 0.54370 | 364,030 | 12.49 | 0.00 | 0 | 7,50 |
| R2032 | On | 03/11/2022 | Bond Future | 10.21 | Call | | | 924.21000 | 0.92421 | 1,392,940 | 10.71 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 9.46 | Put | | | 6,556.55000 | 6.55655 | 5,417,180 | 9.97 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 11.55 | Call | | | 5,262.61000 | 5.26261 | 6,342,200 | 12.63 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 11.55 | Put | | | 464.48000 | 0.46448 | 308,820 | 12.63 | 0.00 | 0 | 50 |
| R2032 | On | 03/11/2022 | Bond Future | 12.30 | Call | | | 8,511.13000 | 8.51113 | 9,697,170 | 13.66 | 0.00 | 0 | |
| R2032 | On | 03/11/2022 | Bond Future | 12.30 | Put | | | 135.70000 | 0.13570 | 86,490 | 13.66 | 0.00 | 0 | 75 |
| R2032 | On | 03/11/2022 | Bond Future | 10.66 | Call | | | 2,000.77000 | 2.00077 | 2,739,060 | 11.33 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.31 | Call | | | 392.06000 | 0.39206 | 551,530 | 10.33 | 0.00 | 0 | 45 |
| R2032 | On | 02/02/2023 | Bond Future | 9.31 | Put | | | 8,326.81000 | 8.32681 | 7,230,180 | 10.33 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.47 | Call | | | 503.63000 | 0.50363 | 699,650 | 10.30 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 9.47 | Put | | | 7,514.63000 | 7.51463 | 6,454,550 | 10.30 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 9.92 | Call | | | 956.78000 | 0.95678 | 1,314,690 | 10.36 | 0.00 | 0 | 75 |
| R2032 | On | 02/02/2023 | Bond Future | 9.92 | Put | | | 5,432.92000 | 5.43292 | 4,534,730 | 10.36 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.16 | Call | | | 1,327.54000 | 1.32754 | 1,791,360 | 10.51 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.16 | Put | | | 4,488.90000 | 4.48890 | 3,696,620 | 10.51 | 0.00 | 0 | 45 |
| R2032 | On | 02/02/2023 | Bond Future | 10.22 | Call | | | 1,437.15000 | 1.43715 | 1,924,870 | 10.55 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 10.22 | Put | | | 4,273.76000 | 4.27376 | 3,505,380 | 10.55 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.38 | Call | | | 1,755.74000 | 1.75574 | 2,316,850 | 10.69 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.38 | Put | | | 3,733.96000 | 3.73396 | 3,038,970 | 10.69 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.39 | Call | | | 1,777.09000 | 1.77709 | 2,342,730 | 10.70 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.39 | Put | | | 3,702.03000 | 3.70203 | 3,011,570 | 10.70 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.40 | Call | | | 1,798.36000 | 1.79836 | 2,368,760 | 10.71 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.40 | Put | | | 3,670.06000 | 3.67006 | 2,984,360 | 10.71 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.50 | Call | | | 2,020.26000 | 2.02026 | 2,637,710 | 10.80 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 10.50 | Put | | | 3,361.88000 | 3.36188 | 2,723,230 | 10.80 | 0.00 | 0 | 45 |
| R2032 | On | 02/02/2023 | Bond Future | 10.67 | Call | | | 2,443.12000 | 2.44312 | 3,132,620 | 10.98 | 0.00 | 0 | 75 |
| R2032 | On | 02/02/2023 | Bond Future | 10.67 | Put | | | 2,893.31000 | 2.89331 | 2,326,710 | 10.98 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.69 | Call | | | 5,763.90000 | 5.76390 | 6,771,830 | 12.15 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.69 | Put | | | 1,112.02000 | 1.11202 | 863,850 | 12.15 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.84 | Call | | | 6,329.86000 | 6.32986 | 7,367,800 | 12.33 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 11.84 | Put | | | 961.92000 | 0.96192 | 743,760 | 12.33 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | Bond Future | 12.75 | Call | | | 9,930.20000 | 9.93020 | 11,089,880 | 13.39 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | Bond Future | 12.75 | Put | | | 395.11000 | 0.39511 | 298,690 | 13.39 | 0.00 | 0 | 75 |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Put | | | 3,337.23000 | 3.33723 | 2,802,180 | 11.47 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Call | | | 3,329.93000 | 3.32993 | 4,077,970 | 11.48 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Put | | | 3,313.62000 | 3.31362 | 2,781,870 | 11.48 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.37 | Put | | | 2,331.65000 | 2.33165 | 1,940,630 | 11.99 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Call | | | 12,161.72000 | 12.16172 | 13,320,970 | 13.47 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Put | | 461.73000 | 0.46173 | 341,190 | 13.47 | 0.00 | 0 | 40 |
| R2032 | On | 04/05/2023 | Bond Future | 10.62 | Call | | 2,666.41000 | 2.66641 | 3,327,470 | 11.23 | 0.00 | 0 | 40 |
| R2032 | On | 04/05/2023 | Bond Future | 10.62 | Put | | 3,976.34000 | 3.97634 | 3,357,610 | 11.23 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Call | | 3,303.03000 | 3.30303 | 4,047,770 | 11.47 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Call | | 3,357.23000 | 3.35723 | 4,108,260 | 11.49 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Put | | 3,290.45000 | 3.29045 | 2,761,690 | 11.49 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.37 | Call | | 4,775.43000 | 4.77543 | 5,664,200 | 11.99 | 0.00 | 0 | 40 |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Call | | 5,961.77000 | 5.96177 | 6,917,490 | 11.57 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Put | | 2,307.62000 | 2.30762 | 1,958,210 | 11.57 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Call | | 5,994.10000 | 5.99410 | 6,951,480 | 11.57 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Put | | 2,293.40000 | 2.29340 | 1,945,650 | 11.57 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Call | | 6,026.49000 | 6.02649 | 6,985,810 | 11.58 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Put | | 2,279.27000 | 2.27927 | 1,933,460 | 11.58 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Call | | 6,450.10000 | 6.45010 | 7,433,420 | 11.71 | 0.00 | 0 | 5,00 |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Put | | 2,101.34000 | 2.10134 | 1,779,530 | 11.71 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Put | | 3,822.95000 | 3.82295 | 3,294,660 | 10.79 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Call | | 4,220.51000 | 4.22051 | 5,023,620 | 10.80 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Put | | 3,801.35000 | 3.80135 | 3,275,840 | 10.80 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Call | | 4,168.36000 | 4.16836 | 4,965,900 | 10.79 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Put | | 3,844.65000 | 3.84465 | 3,313,570 | 10.79 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Call | | 4,194.40000 | 4.19440 | 4,994,730 | 10.79 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 24,46 |
| Total For R2032 | | | | | | | | | | | 2,560,055.62 | 29 | 184,18 |
| R2035 | On | 03/11/2022 | Bond Future | | | 10.63751 | 89.72200 | 10.83613 | 88.50335 | 12.47 | 99,232,532.00 | 1,106 | 59,68 |
| R2035 | On | 02/02/2023 | Bond Future | | | 10.76929 | 91.28637 | 10.97581 | 90.04713 | 12.57 | 2,120,034,656.88 | 23,224 | 95,40 |
| R2035 | On | 04/05/2023 | Bond Future | | | 10.87076 | 88.56079 | 11.08513 | 87.29828 | 12.90 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | | | 10.96504 | 90.35631 | 11.18775 | 89.06874 | 12.55 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | | | 11.10675 | 87.46129 | 11.33867 | 86.15056 | 12.58 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 2,219,267,188.88 | 24,330 | 155,05 |
| R2035 | On | 03/11/2022 | Bond Future | 9.82 | Call | | 238.39000 | 0.23839 | 375,780 | 11.30 | 0.00 | 0 | 58 |
| R2035 | On | 03/11/2022 | Bond Future | 9.82 | Put | | 6,735.31000 | 6.73531 | 5,654,050 | 11.30 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.30 | Call | | 790.35000 | 0.79035 | 1,164,020 | 11.83 | 0.00 | 0 | 97 |
| R2035 | On | 03/11/2022 | Bond Future | 10.30 | Put | | 4,135.92000 | 4.13592 | 3,290,940 | 11.83 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.57 | Call | | 1,359.12000 | 1.35912 | 1,896,980 | 12.20 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Put | | 1,407.06000 | 1.40706 | 1,027,250 | 13.05 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 12.68 | Put | | 121.10000 | 0.12110 | 77,650 | 15.40 | 0.00 | 0 | 97 |
| R2035 | On | 03/11/2022 | Bond Future | 10.99 | Call | | 2,643.62000 | 2.64362 | 3,416,400 | 12.83 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.99 | Put | | 1,715.91000 | 1.71591 | 1,270,040 | 12.83 | 0.00 | 0 | 58 |
| R2035 | On | 03/11/2022 | Bond Future | 11.05 | Call | | 2,862.75000 | 2.86275 | 3,664,590 | 12.93 | 0.00 | 0 | 97 |

| 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 | | | 1,577.11000 | 1.57711 | 1,160,300 | 12.93 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.13 | Call | | | 3,166.65000 | 3.16665 | 4,005,490 | 13.05 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 10.57 | Put | | | 2,997.50000 | 2.99750 | 2,316,710 | 12.20 | 0.00 | 0 | 58 |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Call | | | 3,205.58000 | 3.20558 | 4,048,720 | 13.07 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.14 | Put | | | 1,387.01000 | 1.38701 | 1,011,500 | 13.07 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Call | | | 3,244.54000 | 3.24454 | 4,092,260 | 13.08 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 11.15 | Put | | | 1,367.04000 | 1.36704 | 996,110 | 13.08 | 0.00 | 0 | |
| R2035 | On | 03/11/2022 | Bond Future | 12.68 | Call | | | 10,365.91000 | 10.36591 | 11,541,110 | 15.40 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.89 | Call | | | 743.67000 | 0.74367 | 1,002,580 | 11.55 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 9.89 | Put | | | 7,549.71000 | 7.54971 | 6,569,380 | 11.55 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 10.64 | Call | | | 2,096.60000 | 2.09660 | 2,694,610 | 12.14 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 10.64 | Put | | | 4,124.50000 | 4.12450 | 3,483,270 | 12.14 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Call | | | 656.97000 | 0.65697 | 892,100 | 11.55 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Put | | | 7,993.89000 | 7.99389 | 6,989,780 | 11.55 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 9.85 | Call | | | 699.29000 | 0.69929 | 946,050 | 11.55 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 9.85 | Put | | | 7,770.25000 | 7.77025 | 6,777,770 | 11.55 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Call | | | 2,732.38000 | 2.73238 | 3,430,890 | 12.41 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Put | | | 3,364.18000 | 3.36418 | 2,823,450 | 12.41 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Call | | | 1,338.25000 | 1.33825 | 1,788,760 | 11.81 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Put | | | 5,488.53000 | 5.48853 | 4,699,800 | 11.81 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 10.60 | Call | | | 1,996.91000 | 1.99691 | 2,575,960 | 12.09 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 10.60 | Put | | | 4,270.84000 | 4.27084 | 3,610,650 | 12.09 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Call | | | 3,329.72000 | 3.32972 | 4,102,600 | 12.65 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Put | | | 2,831.66000 | 2.83166 | 2,365,300 | 12.65 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Call | | | 2,147.49000 | 2.14749 | 2,754,820 | 12.16 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Put | | | 4,052.74000 | 4.05274 | 3,420,830 | 12.16 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Call | | | 2,702.44000 | 2.70244 | 3,396,870 | 12.40 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Put | | | 3,394.29000 | 3.39429 | 2,849,480 | 12.40 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Call | | | 12,346.20000 | 12.34620 | 13,494,040 | 15.22 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Put | | | 360.90000 | 0.36090 | 269,500 | 15.22 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Call | | | 2,762.22000 | 2.76222 | 3,464,810 | 12.42 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Put | | | 3,334.03000 | 3.33403 | 2,797,380 | 12.42 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Call | | | 3,296.84000 | 3.29684 | 4,065,930 | 12.64 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Put | | | 2,857.73000 | 2.85773 | 2,387,580 | 12.64 | 0.00 | 0 | 98 |
| R2035 | On | 02/02/2023 | Bond Future | 11.94 | Call | | | 6,703.53000 | 6.70353 | 7,722,770 | 13.83 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 11.94 | Put | | | 1,236.10000 | 1.23610 | 1,016,100 | 13.83 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 11.98 | Call | | | 6,872.94000 | 6.87294 | 7,900,110 | 13.88 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 11.98 | Put | | | 1,189.52000 | 1.18952 | 977,450 | 13.88 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Put | | | 6,046.54000 | 6.04654 | 5,303,550 | 12.33 | 0.00 | 0 | 58 |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Call | | | 2,451.35000 | 2.45135 | 3,038,220 | 12.49 | 0.00 | 0 | 38 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Put | | 5,346.17000 | 5.34617 | 4,670,530 | 12.49 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Put | | 3,489.16000 | 3.48916 | 3,026,540 | 13.13 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Call | | 4,187.52000 | 4.18752 | 4,990,540 | 13.14 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Put | | 3,464.00000 | 3.46400 | 3,004,510 | 13.14 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Call | | 1,102.59000 | 1.10259 | 1,400,360 | 12.05 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Put | | 8,748.83000 | 8.74883 | 7,784,090 | 12.05 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Call | | 2,042.71000 | 2.04271 | 2,562,230 | 12.33 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Put | | 1,387.14000 | 1.38714 | 1,188,400 | 14.65 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Call | | 11,891.36000 | 11.89136 | 13,002,350 | 15.30 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Put | | 819.31000 | 0.81931 | 667,790 | 15.30 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Call | | 4,058.60000 | 4.05860 | 4,849,030 | 13.10 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Put | | 3,565.90000 | 3.56590 | 3,093,820 | 13.10 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Call | | 4,155.06000 | 4.15506 | 4,954,950 | 13.13 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Call | | 4,220.09000 | 4.22009 | 5,026,230 | 13.16 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Put | | 3,439.00000 | 3.43900 | 2,982,630 | 13.16 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Call | | 8,898.06000 | 8.89806 | 9,961,830 | 14.65 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Call | | 7,027.50000 | 7.02750 | 7,991,760 | 13.29 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Put | | 2,606.86000 | 2.60686 | 2,283,550 | 13.29 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Call | | 7,064.39000 | 7.06439 | 8,030,190 | 13.30 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Put | | 2,590.72000 | 2.59072 | 2,268,950 | 13.30 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Call | | 6,990.99000 | 6.99099 | 7,953,060 | 13.28 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Put | | 2,623.43000 | 2.62343 | 2,297,930 | 13.28 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.41 | Put | | 4,563.11000 | 4.56311 | 4,061,040 | 12.73 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.42 | Call | | 4,991.03000 | 4.99103 | 5,802,390 | 12.74 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.42 | Put | | 4,538.02000 | 4.53802 | 4,038,650 | 12.74 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.43 | Call | | 5,021.15000 | 5.02115 | 5,835,200 | 12.75 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.43 | Put | | 4,512.67000 | 4.51267 | 4,015,990 | 12.75 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.41 | Call | | 4,960.61000 | 4.96061 | 5,769,270 | 12.73 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 13,14 |
| Total For R2035 | | | | | | | | | | | 2,219,267,188.88 | 24,330 | 168,24 |
| R2037 | On | 03/11/2022 | Bond Future | | | 10.77325 | 85.92261 | 10.96098 | 84.74826 | 13.34 | 71,573,534.13 | 833 | 66,96 |
| R2037 | On | 02/02/2023 | Bond Future | | | 10.89519 | 83.16477 | 11.08993 | 81.97059 | 14.19 | 659,496,626.10 | 7,930 | 71,47 |
| R2037 | On | 04/05/2023 | Bond Future | | | 10.99748 | 84.78570 | 11.19930 | 83.56905 | 13.88 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | | | 11.09520 | 82.24670 | 11.30462 | 81.00584 | 14.23 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | | | 11.22518 | 83.70363 | 11.44263 | 82.44049 | 13.56 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 731,070,160.23 | 8,763 | 138,46 |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Call | | 3,383.50000 | 3.38350 | 4,211,700 | 13.83 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.30 | Put | | 1,323.31000 | 1.32331 | 977,160 | 13.83 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Call | | 3,423.91000 | 3.42391 | 4,256,270 | 13.85 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 03/11/2022 | Bond Future | 11.31 | Put | | 1,304.11000 | 1.30411 | 962,120 | 13.85 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Call | | 3,464.50000 | 3.46450 | 4,300,980 | 13.87 | 0.00 | 0 | |
| R2037 | On | 03/11/2022 | Bond Future | 11.32 | Put | | 1,285.16000 | 1.28516 | 947,290 | 13.87 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Call | | 2,985.87000 | 2.98587 | 3,683,630 | 14.23 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Put | | 3,350.68000 | 3.35068 | 2,854,260 | 14.23 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Call | | 3,017.37000 | 3.01737 | 3,718,920 | 14.25 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Put | | 3,321.14000 | 3.32114 | 2,828,510 | 14.25 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Call | | 3,049.03000 | 3.04903 | 3,754,120 | 14.26 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Put | | 3,291.83000 | 3.29183 | 2,802,740 | 14.26 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 3,209.58000 | 3.20958 | 3,932,650 | 14.33 | 0.00 | 0 | 63 |
| R2037 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 3,148.51000 | 3.14851 | 2,677,400 | 14.33 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.97 | Call | | 6,508.68000 | 6.50868 | 7,472,790 | 15.65 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.97 | Put | | 1,415.24000 | 1.41524 | 1,185,170 | 15.65 | 0.00 | 0 | 63 |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Put | | 4,364.70000 | 4.36470 | 3,829,350 | 13.63 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Put | | 3,587.04000 | 3.58704 | 3,138,860 | 13.94 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Call | | 4,217.05000 | 4.21705 | 4,988,570 | 13.95 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Put | | 3,560.81000 | 3.56081 | 3,115,680 | 13.95 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Call | | 4,250.18000 | 4.25018 | 5,024,720 | 13.97 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Put | | 3,535.04000 | 3.53504 | 3,092,930 | 13.97 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Call | | 3,345.88000 | 3.34588 | 4,027,180 | 13.63 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Call | | 5,878.00000 | 5.87800 | 6,772,580 | 14.55 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Put | | 2,520.29000 | 2.52029 | 2,198,220 | 14.55 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Call | | 13,820.80000 | 13.82080 | 14,921,920 | 16.47 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Put | | 578.50000 | 0.57850 | 462,970 | 16.47 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Call | | 4,184.32000 | 4.18432 | 4,952,790 | 13.94 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Call | | 7,289.26000 | 7.28926 | 8,222,090 | 15.22 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Put | | 2,710.44000 | 2.71044 | 2,402,410 | 15.22 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Call | | 7,326.36000 | 7.32636 | 8,260,660 | 15.23 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Put | | 2,693.77000 | 2.69377 | 2,387,210 | 15.23 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 7,363.50000 | 7.36350 | 8,299,540 | 15.24 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 2,677.20000 | 2.67720 | 2,372,380 | 15.24 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Put | | 4,513.39000 | 4.51339 | 4,045,790 | 13.63 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Call | | 5,177.38000 | 5.17738 | 5,968,110 | 13.61 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Put | | 4,564.14000 | 4.56414 | 4,091,730 | 13.61 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Call | | 5,208.89000 | 5.20889 | 6,001,850 | 13.62 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Put | | 4,538.88000 | 4.53888 | 4,068,700 | 13.62 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 5,240.11000 | 5.24011 | 6,035,650 | 13.63 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 2,47 |
| Total For R2037 | | | | | | | | | | | 731,070,160.23 | 8,763 | 140,93 |

| 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 | 03/11/2022 | Bond Future | | 10.86412 | 88.03041 | 11.04134 | 86.82991 | | 14.17 | 25,352,758.08 | 288 | 62.37 |
| R2040 | On | 02/02/2023 | Bond Future | | 10.98207 | 85.05903 | 11.16577 | 83.83819 | | 15.11 | 0.00 | 0 | 64.04 |
| R2040 | On | 04/05/2023 | Bond Future | | 11.08108 | 86.71706 | 11.27126 | 85.47326 | | 14.79 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | | 11.17564 | 83.96694 | 11.37275 | 82.69840 | | 15.21 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | | 11.30009 | 85.45410 | 11.50455 | 84.16280 | | 14.50 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 25,352,758.08 | 288 | 126.35 |
| R2040 | On | 03/11/2022 | Bond Future | 10.10 | Call | | 0.00000 | 0.00000 | 485,870 | 12.88 | 1,093,207.50 | 2,250 | 2.25 |
| R2040 | On | 03/11/2022 | Bond Future | 10.10 | Put | | 0.00000 | 0.00000 | 5,977,020 | 12.88 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 10.70 | Call | | 1,307.09000 | 1.30709 | 1,794,480 | 13.67 | 0.00 | 0 | 1.07 |
| R2040 | On | 03/11/2022 | Bond Future | 10.70 | Put | | 3,643.15000 | 3.64315 | 2,930,040 | 13.67 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 10.80 | Call | | 1,574.16000 | 1.57416 | 2,122,260 | 13.83 | 4,775,085.00 | 2,250 | 8.45 |
| R2040 | On | 03/11/2022 | Bond Future | 11.20 | Put | | 1,885.48000 | 1.88548 | 1,453,480 | 14.52 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.30 | Call | | 3,343.08000 | 3.34308 | 4,158,970 | 14.70 | 4,824,405.20 | 1,160 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.30 | Put | | 1,637.43000 | 1.63743 | 1,252,820 | 14.70 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.39 | Call | | 3,725.97000 | 3.72597 | 4,581,090 | 14.86 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.39 | Put | | 1,439.46000 | 1.43946 | 1,094,080 | 14.86 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.40 | Put | | 1,418.72000 | 1.41872 | 1,077,620 | 14.88 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.41 | Call | | 3,813.11000 | 3.81311 | 4,676,610 | 14.90 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.41 | Put | | 1,398.39000 | 1.39839 | 1,061,390 | 14.90 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.50 | Call | | 4,214.04000 | 4.21404 | 5,113,220 | 15.06 | 0.00 | 0 | 1.50 |
| R2040 | On | 03/11/2022 | Bond Future | 11.50 | Put | | 1,226.25000 | 1.22625 | 924,930 | 15.06 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 11.20 | Call | | 2,938.15000 | 2.93815 | 3,706,650 | 14.52 | 0.00 | 0 | 1.07 |
| R2040 | On | 03/11/2022 | Bond Future | 10.80 | Put | | 3,215.55000 | 3.21555 | 2,563,150 | 13.83 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 12.00 | Call | | 6,636.50000 | 6.63650 | 7,681,210 | 15.95 | 8,910,203.60 | 1,160 | |
| R2040 | On | 03/11/2022 | Bond Future | 12.00 | Put | | 576.97000 | 0.57697 | 421,180 | 15.95 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 12.52 | Call | | 9,318.60000 | 9.31860 | 10,443,820 | 16.82 | 0.00 | 0 | |
| R2040 | On | 03/11/2022 | Bond Future | 12.52 | Put | | 255.37000 | 0.25537 | 180,090 | 16.82 | 0.00 | 0 | 1.07 |
| R2040 | On | 03/11/2022 | Bond Future | 11.40 | Call | | 3,769.37000 | 3.76937 | 4,628,770 | 14.88 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.96 | Call | | 2,790.94000 | 2.79094 | 3,375,890 | 14.68 | 0.00 | 0 | 3.81 |
| R2040 | On | 02/02/2023 | Bond Future | 10.96 | Put | | 4,160.32000 | 4.16032 | 3,524,430 | 14.68 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.18 | Call | | 972.65000 | 0.97265 | 1,263,560 | 13.87 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.18 | Put | | 7,860.25000 | 7.86025 | 6,930,320 | 13.87 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.12 | Call | | 3,315.84000 | 3.31584 | 3,962,170 | 14.91 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.12 | Put | | 3,617.46000 | 3.61746 | 3,042,950 | 14.91 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.21 | Call | | 1,016.23000 | 1.01623 | 1,317,070 | 13.87 | 0.00 | 0 | 3.81 |
| R2040 | On | 02/02/2023 | Bond Future | 10.21 | Put | | 7,681.56000 | 7.68156 | 6,761,560 | 13.87 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.93 | Call | | 2,697.99000 | 2.69799 | 3,271,410 | 14.63 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 10.93 | Put | | 4,269.92000 | 4.26992 | 3,622,500 | 14.63 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.24 | Call | | 7,928.90000 | 7.92890 | 8,895,430 | 16.70 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2040 | On | 02/02/2023 | Bond Future | 12.24 | Put | | 1,310.14000 | 1.31014 | 1,055,830 | 16.70 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 3,247.89000 | 3.24789 | 3,886,610 | 14.88 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 3,681.84000 | 3.68184 | 3,099,720 | 14.88 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.11 | Call | | 3,281.90000 | 3.28190 | 3,924,320 | 14.90 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 11.11 | Put | | 3,649.64000 | 3.64964 | 3,071,220 | 14.90 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.27 | Call | | 8,066.15000 | 8.06615 | 9,038,490 | 16.75 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.27 | Put | | 1,274.54000 | 1.27454 | 1,026,040 | 16.75 | 0.00 | 0 | 38 |
| R2040 | On | 02/02/2023 | Bond Future | 11.19 | Call | | 3,559.24000 | 3.55924 | 4,231,780 | 15.02 | 0.00 | 0 | 62 |
| R2040 | On | 02/02/2023 | Bond Future | 11.19 | Put | | 3,400.25000 | 3.40025 | 2,851,950 | 15.02 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.07 | Call | | 7,158.93000 | 7.15893 | 8,089,230 | 16.43 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | Bond Future | 12.07 | Put | | 1,531.44000 | 1.53144 | 1,240,900 | 16.43 | 0.00 | 0 | 62 |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Put | | 3,784.66000 | 3.78466 | 3,364,040 | 15.02 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Call | | 1,439.23000 | 1.43923 | 1,778,550 | 13.81 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Put | | 9,058.77000 | 9.05877 | 8,154,290 | 13.81 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.73 | Call | | 2,589.61000 | 2.58961 | 3,164,730 | 14.19 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 10.73 | Put | | 6,206.39000 | 6.20639 | 5,537,710 | 14.19 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.78 | Put | | 1,417.72000 | 1.41772 | 1,257,230 | 16.90 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 10.92 | Call | | 3,106.45000 | 3.10645 | 3,759,850 | 14.40 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 10.92 | Put | | 5,426.42000 | 5.42642 | 4,836,020 | 14.40 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Call | | 4,701.88000 | 4.70188 | 5,521,760 | 15.00 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Put | | 3,812.37000 | 3.81237 | 3,388,450 | 15.00 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Call | | 4,737.72000 | 4.73772 | 5,560,900 | 15.02 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Put | | 889.05000 | 0.88905 | 748,920 | 17.55 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Call | | 4,773.66000 | 4.77366 | 5,599,840 | 15.03 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Put | | 3,757.14000 | 3.75714 | 3,339,520 | 15.03 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Call | | 4,954.96000 | 4.95496 | 5,796,220 | 15.09 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Put | | 3,622.26000 | 3.62226 | 3,219,720 | 15.09 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.78 | Call | | 10,343.56000 | 10.34356 | 11,426,870 | 16.90 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Call | | 13,298.93000 | 13.29893 | 14,402,600 | 17.55 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Call | | 8,083.12000 | 8.08312 | 9,066,150 | 16.41 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Put | | 2,899.17000 | 2.89917 | 2,613,660 | 16.41 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Call | | 8,003.73000 | 8.00373 | 8,983,380 | 16.38 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Put | | 2,934.84000 | 2.93484 | 2,645,950 | 16.38 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Call | | 8,043.55000 | 8.04355 | 9,024,610 | 16.39 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Put | | 2,917.10000 | 2.91710 | 2,629,620 | 16.39 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.59 | Put | | 5,048.19000 | 5.04819 | 4,585,720 | 14.60 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.60 | Call | | 5,611.97000 | 5.61197 | 6,443,790 | 14.61 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.60 | Put | | 5,019.73000 | 5.01973 | 4,560,250 | 14.61 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.58 | Call | | 5,545.13000 | 5.54513 | 6,371,690 | 14.59 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.58 | Put | | 5,076.43000 | 5.07643 | 4,611,690 | 14.59 | 0.00 | 0 | |

| 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 | 02/11/2023 | Bond Future | 11.59 | Call | | | 5,578.70000 | 5.57870 | 6,407,530 | 14.60 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 19,602,901.30 | 6,820 | 12,86 |
| Total For R2040 | | | | | | | | | | | | 44,955,659.38 | 7,108 | 139,21 |
| R2044 | On | 03/11/2022 | Bond Future | | | 10.84115 | 85.11110 | 11.02330 | 83.83983 | | 15.09 | 12,511,331.70 | 147 | 66,58 |
| R2044 | On | 02/02/2023 | Bond Future | | | 10.95079 | 82.21406 | 11.13941 | 80.92119 | | 16.10 | 0.00 | 0 | 30,17 |
| R2044 | On | 04/05/2023 | Bond Future | | | 11.04234 | 83.81665 | 11.23738 | 82.49939 | | 15.79 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | | | 11.12936 | 81.13295 | 11.33123 | 79.78947 | | 16.26 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | | | 11.24388 | 82.56990 | 11.45304 | 81.20229 | | 15.52 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 12,511,331.70 | 147 | 96,75 |
| R2044 | On | 03/11/2022 | Bond Future | 10.60 | Call | | | 1,135.32000 | 1.13532 | 1,601,300 | 14.39 | 0.00 | 0 | 1,60 |
| R2044 | On | 03/11/2022 | Bond Future | 10.60 | Put | | | 4,140.54000 | 4.14054 | 3,335,250 | 14.39 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.30 | Call | | | 3,500.91000 | 3.50091 | 4,380,240 | 15.65 | 0.00 | 0 | 1,60 |
| R2044 | On | 03/11/2022 | Bond Future | 11.30 | Put | | | 1,630.57000 | 1.63057 | 1,238,630 | 15.65 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.39 | Call | | | 3,895.70000 | 3.89570 | 4,815,200 | 15.82 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.39 | Put | | | 1,432.33000 | 1.43233 | 1,080,560 | 15.82 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.40 | Call | | | 3,940.53000 | 3.94053 | 4,864,300 | 15.84 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.40 | Put | | | 1,411.72000 | 1.41172 | 1,064,220 | 15.84 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.41 | Call | | | 3,985.54000 | 3.98554 | 4,913,410 | 15.86 | 0.00 | 0 | |
| R2044 | On | 03/11/2022 | Bond Future | 11.41 | Put | | | 1,391.38000 | 1.39138 | 1,047,980 | 15.86 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Call | | | 3,597.77000 | 3.59777 | 4,312,450 | 15.94 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Put | | | 3,526.18000 | 3.52618 | 2,947,990 | 15.94 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Call | | | 3,633.71000 | 3.63371 | 4,352,230 | 15.96 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Put | | | 3,494.61000 | 3.49461 | 2,920,260 | 15.96 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Call | | | 3,561.77000 | 3.56177 | 4,272,590 | 15.93 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Put | | | 3,557.78000 | 3.55778 | 2,975,730 | 15.93 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Put | | | 3,810.44000 | 3.81044 | 3,379,530 | 16.01 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Call | | | 4,984.40000 | 4.98440 | 5,873,850 | 16.03 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Put | | | 3,782.57000 | 3.78257 | 3,354,760 | 16.03 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Call | | | 5,021.67000 | 5.02167 | 5,914,220 | 16.04 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Put | | | 3,754.89000 | 3.75489 | 3,330,180 | 16.04 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Call | | | 4,947.23000 | 4.94723 | 5,833,580 | 16.01 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Call | | | 8,126.00000 | 8.12600 | 9,167,480 | 17.43 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Put | | | 3,037.55000 | 3.03755 | 2,735,550 | 17.43 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Call | | | 8,166.17000 | 8.16617 | 9,209,440 | 17.44 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Put | | | 3,018.95000 | 3.01895 | 2,718,740 | 17.44 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Call | | | 8,206.37000 | 8.20637 | 9,251,690 | 17.45 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Put | | | 3,000.46000 | 3.00046 | 2,702,300 | 17.45 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.57 | Put | | | 5,086.27000 | 5.08627 | 4,618,690 | 15.60 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.55 | Call | | | 5,765.12000 | 5.76512 | 6,659,690 | 15.58 | 0.00 | 0 | |

| 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 | 02/11/2023 | Bond Future | 11.55 | Put | | 5.14409000 | 5.14409 | 4,671,050 | 15.58 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.56 | Call | | 5.79990000 | 5.79990 | 6,697,200 | 15.59 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.56 | Put | | 5.11528000 | 5.11528 | 4,644,970 | 15.59 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 5.83439000 | 5.83439 | 6,734,420 | 15.60 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | 3,20 |
| Total For R2044 | | | | | | | | | | | 12,511,331.70 | 147 | 99,95 |
| R2048 | On | 03/11/2022 | Bond Future | | | 10.78439 | 84.09817 | 10.95627 | 82.85706 | 15.71 | 20,351,757.14 | 242 | 258,95 |
| R2048 | On | 02/02/2023 | Bond Future | | | 10.89255 | 85.56457 | 11.07056 | 84.30242 | 15.91 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | | | 10.97551 | 82.79116 | 11.15939 | 81.50532 | 16.46 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | | | 11.05191 | 84.46995 | 11.24193 | 83.15854 | 16.09 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | | | 11.16406 | 81.53362 | 11.36102 | 80.19862 | 16.20 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 20,351,757.14 | 242 | 258,95 |
| R2048 | On | 03/11/2022 | Bond Future | 10.00 | Call | | 0.00000 | 0.00000 | 463,180 | 14.15 | 625,293.00 | 1,350 | 1,35 |
| R2048 | On | 03/11/2022 | Bond Future | 10.00 | Put | | 0.00000 | 0.00000 | 6,565,330 | 14.15 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 10.70 | Call | | 0.00000 | 0.00000 | 2,150,920 | 15.16 | 2,903,742.00 | 1,350 | 1,35 |
| R2048 | On | 03/11/2022 | Bond Future | 10.70 | Put | | 0.00000 | 0.00000 | 2,772,350 | 15.16 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.20 | Call | | 3.43822000 | 3.43822 | 4,285,140 | 16.10 | 7,070,481.00 | 1,650 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Put | | 1.47592000 | 1.47592 | 1,131,830 | 16.32 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Call | | 3.97626000 | 3.97626 | 4,877,520 | 16.34 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.32 | Put | | 1.45431000 | 1.45431 | 1,114,460 | 16.34 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.20 | Put | | 1.73303000 | 1.73303 | 1,338,840 | 16.10 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.90 | Call | | 6.87409000 | 6.87409 | 7,958,610 | 17.48 | 13,131,706.50 | 1,650 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.90 | Put | | 0.60416000 | 0.60416 | 447,570 | 17.48 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Call | | 3.88451000 | 3.88451 | 4,777,260 | 16.30 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.30 | Put | | 1.49766000 | 1.49766 | 1,149,300 | 16.30 | 0.00 | 0 | |
| R2048 | On | 03/11/2022 | Bond Future | 11.31 | Call | | 3.93037000 | 3.93037 | 4,827,390 | 16.32 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Call | | 3.59056000 | 3.59056 | 4,379,630 | 16.01 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Put | | 3.66449000 | 3.66449 | 3,191,410 | 16.01 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Call | | 3.66495000 | 3.66495 | 4,461,370 | 16.04 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Put | | 3.59896000 | 3.59896 | 3,133,230 | 16.04 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 3.73974000 | 3.73974 | 4,543,900 | 16.07 | 0.00 | 0 | 2,70 |
| R2048 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 3.53425000 | 3.53425 | 3,076,260 | 16.07 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 10.40 | Call | | 1.60006000 | 1.60006 | 2,085,440 | 15.05 | 0.00 | 0 | 2,70 |
| R2048 | On | 02/02/2023 | Bond Future | 10.40 | Put | | 6.53879000 | 6.53879 | 5,762,020 | 15.05 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Call | | 3.62768000 | 3.62768 | 4,420,440 | 16.03 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Put | | 3.63159000 | 3.63159 | 3,162,200 | 16.03 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Put | | 3.86142000 | 3.86142 | 3,454,790 | 16.59 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Call | | 5.12893000 | 5.12893 | 6,011,180 | 16.61 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Put | | 3.83288000 | 3.83288 | 3,429,290 | 16.61 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Call | | 5,051.93000 | 5.05193 | 5,928,360 | 16.58 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Put | | 3,890.15000 | 3.89015 | 3,480,740 | 16.58 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Call | | 5,090.38000 | 5.09038 | 5,969,590 | 16.59 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Call | | 8,495.90000 | 8.49590 | 9,540,240 | 17.18 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Put | | 3,010.80000 | 3.01080 | 2,743,730 | 17.18 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Call | | 8,537.44000 | 8.53744 | 9,583,450 | 17.19 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Put | | 2,992.37000 | 2.99237 | 2,726,970 | 17.19 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Call | | 8,454.11000 | 8.45411 | 9,497,060 | 17.17 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Put | | 3,029.07000 | 3.02907 | 2,760,610 | 17.17 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Put | | 5,314.88000 | 5.31488 | 4,878,610 | 16.46 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.48 | Call | | 6,072.46000 | 6.07246 | 6,974,170 | 16.48 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.48 | Put | | 5,284.60000 | 5.28460 | 4,851,310 | 16.48 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.49 | Call | | 6,108.29000 | 6.10829 | 7,012,620 | 16.49 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.49 | Put | | 5,254.83000 | 5.25483 | 4,824,160 | 16.49 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Call | | 6,037.05000 | 6.03705 | 6,935,780 | 16.46 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 23,731,222.50 | 6,000 | 8,11 |
| Total For R2048 | | | | | | | | | | | 44,082,979.64 | 6,242 | 267,02 |
| R209 | On | 03/11/2022 | Bond Future | | | 10.61165 | 69.84481 | 10.79387 | 68.85788 | 14.04 | 3,981,154.17 | 57 | 18,85 |
| R209 | On | 02/02/2023 | Bond Future | | | 10.72449 | 71.06326 | 10.91305 | 70.05959 | 14.21 | 0.00 | 0 | 2,06 |
| R209 | On | 04/05/2023 | Bond Future | | | 10.81550 | 69.29470 | 11.01052 | 68.27216 | 14.55 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | | | 10.89805 | 70.70021 | 11.09975 | 69.65738 | 14.20 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | | | 11.01900 | 68.80611 | 11.22810 | 67.74451 | 14.17 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 3,981,154.17 | 57 | 20,92 |
| R209 | On | 03/11/2022 | Bond Future | 9.25 | Call | | 40.31000 | 0.04031 | 64,420 | 12.65 | 0.00 | 0 | 6,00 |
| R209 | On | 03/11/2022 | Bond Future | 9.25 | Put | | 9,068.96000 | 9.06896 | 8,106,140 | 12.65 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.50 | Call | | 91.90000 | 0.09190 | 141,860 | 12.65 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 9.50 | Put | | 7,551.04000 | 7.55104 | 6,614,070 | 12.65 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.00 | Call | | 364.38000 | 0.36438 | 554,040 | 12.95 | 0.00 | 0 | 9,50 |
| R209 | On | 03/11/2022 | Bond Future | 11.00 | Put | | 1,385.39000 | 1.38539 | 1,043,980 | 14.48 | 0.00 | 0 | 8,70 |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Call | | 2,510.81000 | 2.51081 | 3,160,350 | 14.50 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.01 | Put | | 1,365.58000 | 1.36558 | 1,028,190 | 14.50 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Put | | 1,326.78000 | 1.32678 | 997,120 | 14.53 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.50 | Call | | 4,296.76000 | 4.29676 | 5,101,950 | 15.36 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.50 | Put | | 653.33000 | 0.65333 | 471,590 | 15.36 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.50 | Call | | 1,121.01000 | 1.12101 | 1,538,860 | 13.63 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.50 | Put | | 2,722.52000 | 2.72252 | 2,153,440 | 13.63 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.00 | Call | | 2,478.23000 | 2.47823 | 3,123,750 | 14.48 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 10.00 | Put | | 4,813.25000 | 4.81325 | 4,015,980 | 12.95 | 0.00 | 0 | 6,00 |
| R209 | On | 03/11/2022 | Bond Future | 12.00 | Call | | 6,352.78000 | 6.35278 | 7,248,840 | 16.22 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209 | On | 03/11/2022 | Bond Future | 12.00 | Put | | 293.86000 | 0.29386 | 202,990 | 16.22 | 0.00 | 0 | 9,50 |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Call | | 2,543.56000 | 2.54356 | 3,196,980 | 14.51 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.02 | Put | | 1,346.00000 | 1.34600 | 1,012,490 | 14.51 | 0.00 | 0 | |
| R209 | On | 03/11/2022 | Bond Future | 11.03 | Call | | 2,576.62000 | 2.57662 | 3,233,890 | 14.53 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Call | | 2,317.22000 | 2.31722 | 2,873,630 | 13.90 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Put | | 3,023.29000 | 3.02329 | 2,576,030 | 13.90 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Call | | 2,343.28000 | 2.34328 | 2,903,070 | 13.92 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Put | | 2,995.92000 | 2.99592 | 2,552,040 | 13.92 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Call | | 2,369.29000 | 2.36929 | 2,932,630 | 13.93 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Put | | 2,968.57000 | 2.96857 | 2,528,240 | 13.93 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Put | | 3,089.76000 | 3.08976 | 2,713,760 | 14.70 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Call | | 3,546.53000 | 3.54653 | 4,187,890 | 14.67 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Put | | 3,135.86000 | 3.13586 | 2,754,680 | 14.67 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Call | | 3,574.83000 | 3.57483 | 4,218,790 | 14.68 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Put | | 3,112.73000 | 3.11273 | 2,734,150 | 14.68 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Call | | 3,603.22000 | 3.60322 | 4,249,760 | 14.70 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Call | | 6,424.47000 | 6.42447 | 7,216,890 | 15.28 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Put | | 2,262.71000 | 2.26271 | 2,012,300 | 15.28 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Call | | 6,359.67000 | 6.35967 | 7,148,900 | 15.26 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Put | | 2,291.63000 | 2.29163 | 2,038,030 | 15.26 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Call | | 6,392.17000 | 6.39217 | 7,182,880 | 15.27 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Put | | 2,277.24000 | 2.27724 | 2,025,120 | 15.27 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Put | | 3,918.20000 | 3.91820 | 3,521,480 | 14.27 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Call | | 4,504.31000 | 4.50431 | 5,171,370 | 14.28 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Put | | 3,895.92000 | 3.89592 | 3,501,380 | 14.28 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Call | | 4,450.00000 | 4.45000 | 5,112,370 | 14.26 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Put | | 3,940.90000 | 3.94090 | 3,541,670 | 14.26 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Call | | 4,476.97000 | 4.47697 | 5,141,850 | 14.27 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 39,75 |
| Total For R209 | | | | | | | | | | | 3,981,154.17 | 57 | 60,67 |
| R210 | On | 03/11/2022 | Bond Future | | | 226.72125 | 226.72125 | 226.75308 | 226.75308 | | 0.00 | 0 | 7, |
| R210 | On | 02/02/2023 | Bond Future | | | 230.72903 | 230.72903 | 230.76285 | 230.76285 | | 0.00 | 0 | 30, |
| R210 | On | 04/05/2023 | Bond Future | | | 232.17195 | 232.17195 | 232.20835 | 232.20835 | | 0.00 | 0 | |
| R210 | On | 03/08/2023 | Bond Future | | | 236.92196 | 236.92196 | 236.96036 | 236.96036 | | 0.00 | 0 | |
| R210 | On | 02/11/2023 | Bond Future | | | 237.98137 | 237.98137 | 238.01977 | 238.01977 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 1,03 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 1,03 |
| R213 | On | 03/11/2022 | Bond Future | | | 10.25220 | 83.41325 | 10.48300 | 82.30297 | 10.58 | 0.00 | 0 | 33,80 |
| R213 | On | 02/02/2023 | Bond Future | | | 10.39307 | 84.86757 | 10.63427 | 83.73857 | 10.45 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interr |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213 | On | 04/05/2023 | | | 10.49971 | 82.96769 | 10.75156 | 81.81745 | | 10.60 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | | | 10.59835 | 84.64903 | 10.86168 | 83.47599 | | 10.13 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | | | 10.75638 | 82.60378 | 11.03244 | 81.40961 | | 10.01 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 0.00 | 0 | 33,85 |
| R213 | On | 03/11/2022 | 9.13 | Call | | | 94.86000 | 0.09486 | 143,810 | 9.73 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | 9.13 | Put | | | 6,888.51000 | 6.88851 | 5,827,180 | 9.73 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.19 | Call | | | 110.80000 | 0.11080 | 168,100 | 9.71 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | 9.19 | Put | | | 6,588.18000 | 6.58818 | 5,535,200 | 9.71 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.84 | Call | | | 502.44000 | 0.50244 | 778,730 | 9.86 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.37 | Put | | | 1,924.38000 | 1.92438 | 1,387,610 | 10.41 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | 10.40 | Put | | | 1,848.93000 | 1.84893 | 1,328,920 | 10.45 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.98 | Call | | | 678.20000 | 0.67820 | 1,023,670 | 9.97 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.98 | Put | | | 3,123.00000 | 3.12300 | 2,358,190 | 9.97 | 0.00 | 0 | 20 |
| R213 | On | 03/11/2022 | 10.19 | Call | | | 1,014.67000 | 1.01467 | 1,483,180 | 10.19 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.19 | Put | | | 2,427.49000 | 2.42749 | 1,785,720 | 10.19 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | 10.37 | Call | | | 1,383.19000 | 1.38319 | 1,956,700 | 10.41 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 9.84 | Put | | | 3,644.39000 | 3.64439 | 2,810,400 | 9.86 | 0.00 | 0 | 47 |
| R213 | On | 03/11/2022 | 10.38 | Call | | | 1,405.93000 | 1.40593 | 1,984,880 | 10.43 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.38 | Put | | | 1,899.04000 | 1.89904 | 1,367,710 | 10.43 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.39 | Call | | | 1,428.87000 | 1.42887 | 2,013,420 | 10.44 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.39 | Put | | | 1,873.94000 | 1.87394 | 1,348,210 | 10.44 | 0.00 | 0 | |
| R213 | On | 03/11/2022 | 10.40 | Call | | | 1,451.87000 | 1.45187 | 2,042,140 | 10.45 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 9.16 | Call | | | 353.75000 | 0.35375 | 509,090 | 10.03 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 9.16 | Put | | | 7,578.62000 | 7.57862 | 6,604,960 | 10.03 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.01 | Call | | | 1,162.14000 | 1.16214 | 1,548,160 | 9.93 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.01 | Put | | | 4,125.85000 | 4.12585 | 3,382,870 | 9.93 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 10.21 | Call | | | 1,495.19000 | 1.49519 | 1,951,370 | 10.02 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.21 | Put | | | 3,494.56000 | 3.49456 | 2,821,740 | 10.02 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.22 | Call | | | 1,513.12000 | 1.51312 | 1,972,850 | 10.03 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.22 | Put | | | 3,464.64000 | 3.46464 | 2,795,370 | 10.03 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.23 | Call | | | 1,531.41000 | 1.53141 | 1,994,700 | 10.03 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.23 | Put | | | 3,435.12000 | 3.43512 | 2,769,410 | 10.03 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.35 | Call | | | 1,767.09000 | 1.76709 | 2,272,510 | 10.11 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.35 | Put | | | 3,099.81000 | 3.09981 | 2,476,230 | 10.11 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 10.43 | Call | | | 1,936.05000 | 1.93605 | 2,469,380 | 10.17 | 0.00 | 0 | 97 |
| R213 | On | 02/02/2023 | 10.43 | Put | | | 2,890.89000 | 2.89089 | 2,295,220 | 10.17 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 12.20 | Call | | | 7,407.16000 | 7.40716 | 8,380,760 | 12.03 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 12.20 | Put | | | 542.83000 | 0.54283 | 387,430 | 12.03 | 0.00 | 0 | 97 |
| R213 | On | 04/05/2023 | 10.73 | Put | | | 2,968.57000 | 2.96857 | 2,473,670 | 10.58 | 0.00 | 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 | 10.74 | Call | | 2,894.80000 | 2.89480 | 3,553,190 | 10.59 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Put | | 2,947.15000 | 2.94715 | 2,455,300 | 10.59 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Call | | 2,918.52000 | 2.91852 | 3,579,950 | 10.60 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Put | | 2,925.58000 | 2.92558 | 2,436,770 | 10.60 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Call | | 2,870.91000 | 2.87091 | 3,526,250 | 10.58 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.61 | Call | | 5,310.91000 | 5.31091 | 6,161,310 | 10.89 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.61 | Put | | 2,092.08000 | 2.09208 | 1,769,440 | 10.89 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.62 | Call | | 5,339.82000 | 5.33982 | 6,192,290 | 10.90 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.62 | Put | | 2,079.09000 | 2.07909 | 1,758,520 | 10.90 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.63 | Call | | 5,369.07000 | 5.36907 | 6,223,030 | 10.91 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.63 | Put | | 2,066.48000 | 2.06648 | 1,747,400 | 10.91 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.13 | Put | | 3,384.43000 | 3.38443 | 2,907,190 | 10.12 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.11 | Call | | 3,753.29000 | 3.75329 | 4,465,890 | 10.10 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.11 | Put | | 3,421.77000 | 3.42177 | 2,940,200 | 10.10 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.12 | Call | | 3,777.19000 | 3.77719 | 4,491,960 | 10.11 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.12 | Put | | 3,403.05000 | 3.40305 | 2,923,650 | 10.11 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.13 | Call | | 3,801.16000 | 3.80116 | 4,518,090 | 10.12 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 5,28 |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 39,13 |
| R214 | On | 03/11/2022 | Bond Future | | | 10.77548 | 67.34870 | 10.94709 | 66.36658 | 15.53 | 4,916,455.10 | 73 | 25,36 |
| R214 | On | 02/02/2023 | Bond Future | | | 10.88463 | 68.52299 | 11.06207 | 67.52425 | 15.74 | 2,835,686,895.17 | 41,383 | 64,56 |
| R214 | On | 04/05/2023 | Bond Future | | | 10.96850 | 66.55912 | 11.15160 | 65.54155 | 16.21 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | | | 11.04575 | 67.90846 | 11.23476 | 66.87069 | 15.85 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | | | 11.15932 | 65.81902 | 11.35492 | 64.76257 | 15.92 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 2,840,603,350.27 | 41,456 | 89,87 |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Call | | 3,267.94000 | 3.26794 | 3,985,490 | 16.19 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.34 | Put | | 1,102.79000 | 1.10279 | 838,220 | 16.19 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Call | | 3,305.22000 | 3.30522 | 4,026,170 | 16.21 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.35 | Put | | 1,086.44000 | 1.08644 | 825,270 | 16.21 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Call | | 3,342.65000 | 3.34265 | 4,066,870 | 16.23 | 0.00 | 0 | |
| R214 | On | 03/11/2022 | Bond Future | 11.36 | Put | | 1,070.30000 | 1.07030 | 812,400 | 16.23 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Call | | 2,965.44000 | 2.96544 | 3,592,860 | 15.89 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Put | | 2,810.37000 | 2.81037 | 2,439,050 | 15.89 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Call | | 2,905.93000 | 2.90593 | 3,527,180 | 15.86 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Put | | 2,861.84000 | 2.86184 | 2,484,350 | 15.86 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Call | | 2,935.71000 | 2.93571 | 3,559,860 | 15.87 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Put | | 2,836.10000 | 2.83610 | 2,461,510 | 15.87 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Put | | 3,056.27000 | 3.05627 | 2,654,180 | 16.38 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Call | | 4,269.44000 | 4.26944 | 4,887,200 | 16.40 | 0.00 | 0 | |

| 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 | 11.38 | Put | | 3,034.02000 | 3.03402 | 2,634,210 | 16.40 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Call | | 4,207.38000 | 4.20738 | 4,820,570 | 16.37 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Put | | 3,078.67000 | 3.07867 | 2,674,290 | 16.37 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Call | | 4,238.37000 | 4.23837 | 4,853,850 | 16.38 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Call | | 6,976.19000 | 6.97619 | 7,796,320 | 16.99 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Put | | 2,295.50000 | 2.29550 | 2,077,860 | 16.99 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Call | | 7,010.04000 | 7.01004 | 7,831,510 | 17.00 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Put | | 2,281.19000 | 2.28119 | 2,064,890 | 17.00 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 6,942.13000 | 6.94213 | 7,761,150 | 16.98 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 2,309.67000 | 2.30967 | 2,090,920 | 16.98 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.45 | Put | | 4,266.35000 | 4.26635 | 3,900,390 | 16.16 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.46 | Call | | 4,798.93000 | 4.79893 | 5,491,540 | 16.17 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.46 | Put | | 4,242.29000 | 4.24229 | 3,878,450 | 16.17 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.47 | Call | | 4,827.58000 | 4.82758 | 5,522,310 | 16.18 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.47 | Put | | 4,218.35000 | 4.21835 | 3,856,630 | 16.18 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.45 | Call | | 4,770.34000 | 4.77034 | 5,460,830 | 16.16 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 2,840,603,350.27 | 41,456 | 89,87 | |
| Total for Bond | | | | | | | | | | 6,152,523,889.46 | 90,465 | 1,444,75 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|------------|
| 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 | |
| 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 03/11/2022 GOVI | | | 858.61900 | 858.61900 | 848.52100 | 848.52100 | | | | 25,758,570.00 | 3 | 8€ |
| GOVI On 02/02/2023 GOVI | | | 873.58500 | 873.58500 | 863.31800 | 863.31800 | | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | | | 890.54800 | 890.54800 | 880.08900 | 880.08900 | | | | 0.00 | 0 | |
| GOVI On 03/08/2023 GOVI | | | 908.55300 | 908.55300 | 897.88600 | 897.88600 | | | | 0.00 | 0 | |
| GOVI On 02/11/2023 GOVI | | | 924.72000 | 924.72000 | 913.86100 | 913.86100 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 25,758,570.00 | 3 | 8€ |
| GOVI On 03/11/2022 GOVI | 820.41 | Call | | | 281,110.00000 | 28.11100 | 382,090,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Call | | | 281,010.00000 | 28.10100 | 381,990,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Call | | | 280,910.00000 | 28.09100 | 381,890,000 | | | 0.00 | 0 | |
| GOVI On 03/11/2022 GOVI | 820.43 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Call | | | 124,780.00000 | 12.47800 | 227,450,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.82 | Call | | | 124,980.00000 | 12.49800 | 227,650,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.82 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Call | | | 124,880.00000 | 12.48800 | 227,550,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.88 | Call | | | 272,090.00000 | 27.20900 | 376,680,000 | | | 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 | 852.88 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.86 | Call | | 272,290.00000 | 27.22900 | 376,880,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.86 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.87 | Call | | 272,190.00000 | 27.21900 | 376,780,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.22 | Call | | 606,660.00000 | 60.66600 | 713,330,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.22 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.23 | Call | | 606,560.00000 | 60.65600 | 713,230,000 | | 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 | | 606,760.00000 | 60.67600 | 713,430,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.21 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.80 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.81 | Call | | 280,510.00000 | 28.05100 | 389,100,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.81 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.82 | Call | | 280,410.00000 | 28.04100 | 389,000,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.82 | Put | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.80 | Call | | 280,610.00000 | 28.06100 | 389,200,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | 25,758,570.00 | 3 | 86 |
| Total for GOVI | | | | | | | | | | | 25,758,570.00 | 3 | 86 |
| AL37 | On | 03/11/2022 | Index Future | | | 841.82600 | 841.82600 | 837.93600 | 837.93600 | | 0.00 | 0 | |
| AL37 | On | 02/02/2023 | Index Future | | | 856.50000 | 856.50000 | 852.54800 | 852.54800 | | 0.00 | 0 | |
| AL37 | On | 04/05/2023 | Index Future | | | 873.13200 | 873.13200 | 869.11000 | 869.11000 | | 0.00 | 0 | |
| AL37 | On | 03/08/2023 | Index Future | | | 890.78400 | 890.78400 | 886.68500 | 886.68500 | | 0.00 | 0 | |
| AL37 | On | 02/11/2023 | Index Future | | | 906.63500 | 906.63500 | 902.46100 | 902.46100 | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 03/11/2022 | Index Future | | | 972.96300 | 972.96300 | 972.51600 | 972.51600 | | 0.00 | 0 | |
| AL7T | On | 02/02/2023 | Index Future | | | 989.92300 | 989.92300 | 989.47500 | 989.47500 | | 0.00 | 0 | |
| AL7T | On | 04/05/2023 | Index Future | | | 1,009.14500 | 1,009.14500 | 1,008.69600 | 1,008.69600 | | 0.00 | 0 | |
| AL7T | On | 03/08/2023 | Index Future | | | 1,029.54800 | 1,029.54800 | 1,029.09500 | 1,029.09500 | | 0.00 | 0 | |
| AL7T | On | 02/11/2023 | Index Future | | | 1,047.86700 | 1,047.86700 | 1,047.40400 | 1,047.40400 | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 03/11/2022 | Index Future | | | 870.58700 | 870.58700 | 860.47900 | 860.47900 | | 0.00 | 0 | 13 |
| ALBI | On | 02/02/2023 | Index Future | | | 885.76200 | 885.76200 | 875.48400 | 875.48400 | | 0.00 | 0 | |
| ALBI | On | 04/05/2023 | Index Future | | | 902.96100 | 902.96100 | 892.49100 | 892.49100 | | 0.00 | 0 | |
| ALBI | On | 03/08/2023 | Index Future | | | 921.21700 | 921.21700 | 910.53900 | 910.53900 | | 0.00 | 0 | |
| ALBI | On | 02/11/2023 | Index Future | | | 937.60900 | 937.60900 | 926.73900 | 926.73900 | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|-----------------|
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 13 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 13 |
| IGOV On 03/11/2022 Index Future | | | 325.73400 | 325.73400 | 325.91500 | 325.91500 | | | | 0.00 | 0 | 70 |
| IGOV On 02/02/2023 Index Future | | | 331.49100 | 331.49100 | 331.67700 | 331.67700 | | | | 0.00 | 0 | |
| IGOV On 04/05/2023 Index Future | | | 338.00500 | 338.00500 | 338.19700 | 338.19700 | | | | 0.00 | 0 | |
| IGOV On 03/08/2023 Index Future | | | 344.91400 | 344.91400 | 345.11100 | 345.11100 | | | | 0.00 | 0 | |
| IGOV On 02/11/2023 Index Future | | | 351.12600 | 351.12600 | 351.32600 | 351.32600 | | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 70 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 70 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 84 |
| JIBAR f On 17/08/2022 Jibar Future | | | 5.74500 | 94.25500 | 5.74500 | 94.25500 | | | | 0.00 | 0 | |
| JIBAR f On 21/09/2022 Jibar Future | | | 5.79500 | 94.20500 | 5.81500 | 94.18500 | | | | 0.00 | 0 | |
| JIBAR f On 19/10/2022 Jibar Future | | | 6.34000 | 93.66000 | 6.37000 | 93.63000 | | | | 0.00 | 0 | |
| JIBAR f On 16/11/2022 Jibar Future | | | 6.42000 | 93.58000 | 6.47000 | 93.53000 | | | | 0.00 | 0 | |
| JIBAR f On 21/12/2022 Jibar Future | | | 6.79500 | 93.20500 | 6.91500 | 93.08500 | | | | 0.00 | 0 | |
| JIBAR f On 18/01/2023 Jibar Future | | | 6.86000 | 93.14000 | 7.00000 | 93.00000 | | | | 0.00 | 0 | |
| JIBAR f On 15/03/2023 Jibar Future | | | 7.13000 | 92.87000 | 7.29000 | 92.71000 | | | | 0.00 | 0 | |
| JIBAR f On 21/06/2023 Jibar Future | | | 7.31000 | 92.69000 | 7.50000 | 92.50000 | | | | 0.00 | 0 | |
| JIBAR f On 20/09/2023 Jibar Future | | | 7.42500 | 92.57500 | 7.66500 | 92.33500 | | | | 0.00 | 0 | |
| JIBAR f On 20/12/2023 Jibar Future | | | 7.36000 | 92.64000 | 7.56000 | 92.44000 | | | | 0.00 | 0 | 21 |
| JIBAR f On 20/03/2024 Jibar Future | | | 7.44000 | 92.56000 | 7.67000 | 92.33000 | | | | 0.00 | 0 | |
| JIBAR f On 19/06/2024 Jibar Future | | | 7.41000 | 92.59000 | 7.61000 | 92.39000 | | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 41 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 41 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 41 |
| Total for Derivatives : | | | | | | | | | | 6,178,282,459.46 | 90,468 | 1,446,92 |
| ABCPI On 07/12/2023 Spot Bond | | | 2.11800 | 326.62791 | 2.11800 | 326.53734 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 101.05183 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.95961 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.65000 | 101.21759 | 9.65000 | 101.19153 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2031 Spot Bond | | | 11.55000 | 89.10636 | 11.55000 | 89.07903 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF005 On 01/12/2030 Spot Bond | | | | | 0.00000 | 101.42635 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.04782 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.29678 | | | | 0.00 | 0 | |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | |
| ABFN16 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.70071 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.78938 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.04220 | | | | 0.00 | 2,100,000,000 | 2,100,000,000 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 2,100,000,000 | 2,100,000,000 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 2,100,000,000 | 2,100,000,000 |
| ABFN23 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.29421 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN25 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.63728 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.86862 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN28 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.93720 | | | | 0.00 | 0 | 100,000,000 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN3 On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.24553 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.23665 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.37784 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.41388 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.02607 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.31328 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.97031 | | | | 0.00 | 0 | |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.11486 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.95917 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.60312 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.44727 | | | | 0.00 | 0 | |
| Total ABFN43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN43 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.45937 | | | | 0.00 | 0 | |
| Total ABFN44 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 ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.46805 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.83514 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2023 Spot Bond | | | | | 0.00000 | 99.95097 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.84247 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.76523 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2026 Spot Bond | | | | | 0.00000 | 100.35898 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.60669 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.58754 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2025 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total ABFN53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN53 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2027 Spot Bond | | | | | 0.00000 | 99.99983 | | | | 0.00 | 0 | |
| Total ABFN54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN54 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2029 Spot Bond | | | | | 0.00000 | 99.99983 | | | | 0.00 | 0 | |
| Total ABFN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN55 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2025 Spot Bond | | | | | 0.00000 | 100.74444 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total ABGN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN01 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2027 Spot Bond | | | | | 0.00000 | 100.77503 | | | | 0.00 | 0 | |
| Total ABGN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN02 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2029 Spot Bond | | | | | 0.00000 | 100.79103 | | | | 0.00 | 0 | |
| Total ABGN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN03 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 104.28147 | | | | 0.00 | 0 | 220,000,00 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | 220,000,00 |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | 220,000,00 |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.65128 | | | | 0.00 | 800,000,000 | 1,080,000,00 |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 1,080,000,00 |
| Total For ABJ02 | | | | | | | | | | 0.00 | 800,000,000 | 1,080,000,00 |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 101.48093 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABJ04 On 30/03/2025 Spot Bond | | | | | 0.00000 | 100.92183 | | | | 0.00 | 0 | |
| Total ABJ04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ04 | | | | | | | | | | 0.00 | 0 | |
| ABJ05 On 30/03/2027 Spot Bond | | | | | 0.00000 | 100.92712 | | | | 0.00 | 0 | |
| Total ABJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ05 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 6.74000 | 6.74000 | 6.74000 | 156.33346 | | | | 0.00 | 0 | 50,000,00 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 46.77853 | 100.00000 | 46.66531 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 2.47000 | 2.47000 | 2.47000 | 162.64052 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 3.51000 | 3.51000 | 3.51000 | 217.55999 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| ABN63 On 07/12/2033 Spot Bond | | | 4.65500 | 4.65500 | 4.65500 | 236.50446 | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 8.51000 | 8.51000 | 8.51000 | 103.13612 | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 8.57500 | 8.57500 | 8.57500 | 108.42308 | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | 0.00 | 0 | |
| ABS15 On 11/11/2022 Spot Bond | | | 7.04000 | 103.15159 | 7.04000 | 103.13203 | | | 0.00 | 0 | |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 8.26500 | 108.65594 | 8.26500 | 108.63203 | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 8.98500 | 109.54786 | 8.98500 | 109.52170 | | | 0.00 | 0 | 121,400,10 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 121,400,10 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 121,400,10 |
| ABS18 On 26/09/2023 Spot Bond | | | 7.48000 | 106.28079 | 7.48000 | 106.25958 | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 9.18000 | 102.49933 | 9.18000 | 102.47433 | | | 0.00 | 0 | 98,100,00 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 98,100,00 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 98,100,00 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 15.82531 | 100.00000 | 15.79048 | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 2.24000 | 326.12767 | 2.24000 | 326.03619 | | | 0.00 | 0 | 3,536,000,00 |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | 3,536,000,00 |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | 3,536,000,00 |
| ABX01 On 10/07/2024 Spot Bond | | | 11.45000 | 11.45000 | 11.45000 | 100.17862 | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.09551 | | | 0.00 | 0 | |
| Total ACL097 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 ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.06507 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.98843 | | | | 0.00 | 0 | |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.06236 | | | | 0.00 | 0 | |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.06236 | | | | 0.00 | 0 | |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.08829 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.08829 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 181.31164 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 184.87351 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.01361 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.50583 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.91038 | | | | 0.00 | 0 | |
| Total AECI03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI03 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.11851 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 102.67840 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.62168 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 102.88581 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.03361 | | | | 0.00 | 0 | 20,000,00 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 106.20406 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 105.18745 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 104.45848 | | | | 0.00 | 0 | |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | |
| AH2A1 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.40049 | | | | 0.00 | 0 | |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |
| AH2A2 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.41551 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 8.87500 | 96.87486 | 8.87500 | 96.85201 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.43825 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.51398 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.60844 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/04/2023 Spot Bond | | | | | 0.00000 | 100.36062 | | | | 0.00 | 0 | |
| Total AHF2O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.50374 | | | | 0.00 | 130,800,000 | 600,500,00 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 130,800,000 | 600,500,00 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 130,800,000 | 600,500,00 |
| AHF5A On 21/08/2023 Spot Bond | | | 9.03500 | 105.57622 | 9.03500 | 105.55045 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.42327 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.57271 | | | | 0.00 | 0 | 818,400,00 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 818,400,00 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 818,400,00 |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.66467 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.68774 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.45097 | | | | 0.00 | 0 | |
| Total AHF6A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.05686 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.57261 | | | | 0.00 | 0 | |
| Total AHF6B1 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 AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.66454 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.30788 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.61248 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.69167 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.61857 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.58409 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.71050 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.66683 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.93650 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.37676 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 9.20000 | 105.07087 | 9.20000 | 105.04506 | | | | 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 | | | 9.64700 | 101.32194 | 9.64700 | 101.29601 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 12.41000 | 90.29600 | 12.41000 | 90.26647 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 5.69000 | 194.89355 | 5.69000 | 194.82085 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 99.82684 | | | | 0.00 | 0 | |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.87715 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.44948 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 101.13143 | | | | 0.00 | 0 | |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 101.17689 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF15 On 24/02/2023 Spot Bond | | | | | 0.00000 | 99.79644 | | | | 0.00 | 0 | |
| Total APF15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF15 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 100.17210 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 5.00500 | 251.26425 | 5.00500 | 251.17510 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 5.61500 | 217.05295 | 5.61500 | 216.97242 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| ASN15 On 31/03/2028 Spot Bond | | | 4.38000 | 208.18811 | 4.38000 | 208.11772 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 4.95000 | 116.98298 | 4.95000 | 116.94174 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 103.11701 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN21 On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.42771 | | | | 0.00 | 0 | |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.16452 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.94116 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.00001 | | | | 0.00 | 340,400,000 | 85,100,000 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 340,400,000 | 85,100,000 |
| Total For ASN278 | | | | | | | | | | 0.00 | 340,400,000 | 85,100,000 |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 99.85684 | | | | 0.00 | 186,800,000 | 46,700,000 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 186,800,000 | 46,700,000 |
| Total For ASN279 | | | | | | | | | | 0.00 | 186,800,000 | 46,700,000 |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.85947 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.17830 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.86640 | | | | 0.00 | 99,200,000 | 24,800,000 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 99,200,000 | 24,800,000 |
| Total For ASN291 | | | | | | | | | | 0.00 | 99,200,000 | 24,800,000 |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.00446 | | | | 0.00 | 0 | |
| Total ASN300 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 ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.86814 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.27500 | 4.27500 | 4.27500 | 114.31783 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 28/02/2033 Spot Bond | | | 5.12500 | 5.12500 | 5.12500 | 104.56171 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.10621 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.24596 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.02876 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.45627 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33 On 31/01/2038 Spot Bond | | | 5.06000 | 115.41626 | 5.06000 | 115.37524 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.01965 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.51235 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.15669 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.98155 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.98155 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN358 On 30/08/2024 Spot Bond | | | | | 0.00000 | 101.42746 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN365 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.34106 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN369 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.13345 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN373 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.62950 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN374 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.40309 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN381 On 15/03/2023 Spot Bond | | | | | 0.00000 | 101.08134 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN383 On 15/03/2023 Spot Bond | | | | | 0.00000 | 101.08134 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN384 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.37109 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN386 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.33105 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN388 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.86842 | | | | 0.00 | 0 | |
| Total ASN395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN395 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 101.02523 | | | | 0.00 | 340,800,000 | 85,200,000 |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 340,800,000 | 85,200,000 |
| Total For ASN399 | | | | | | | | | | 0.00 | 340,800,000 | 85,200,000 |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.96626 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.11861 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.23487 | | | | 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 | 104.41129 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.87587 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.90070 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 01/07/2023 Spot Bond | | | | | 0.00000 | 101.17035 | | | | 0.00 | 0 | |
| Total ASN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN453 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.52872 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45: On 21/12/2026 Spot Bond | | | | | 0.00000 | 104.33816 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.39510 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.39890 | | | | 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 | 100.37493 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/08/2024 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 104.96680 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.32610 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.36615 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.67465 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.28699 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 25/08/2025 Spot Bond | | | | | 0.00000 | 116.94400 | | | | 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 | 104.84182 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.62151 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.98351 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.98351 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.97404 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 10.27000 | 96.98842 | 10.27000 | 96.96188 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.45000 | 96.78854 | 9.45000 | 96.76412 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 10.00000 | 95.58815 | 10.00000 | 95.56267 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 10.00000 | 95.58815 | 10.00000 | 95.56267 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 9.10000 | 100.38766 | 9.10000 | 100.36339 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 11.05000 | 100.46872 | 11.05000 | 100.43937 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/07/2024 Spot Bond | | | 11.00000 | 100.46666 | 11.00000 | 100.43742 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 100.44593 | 10.50000 | 100.41801 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.50000 | 100.44593 | 10.50000 | 100.41801 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.79506 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |

| 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 31/01/2030 Spot Bond | | | | | 0.00000 | 100.29502 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.77772 | | | | 0.00 | 0 | |
| Total ASN542 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN542 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/07/2023 Spot Bond | | | 10.60000 | 100.45008 | 10.60000 | 100.42190 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.47000 | 100.29875 | 10.47000 | 100.41683 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.55000 | 100.44801 | 10.55000 | 100.41995 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 05/02/2024 Spot Bond | | | | | 0.00000 | 101.82764 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.46180 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.29790 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.93592 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.93586 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.18105 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.43402 | | | | 0.00 | 0 | |
| Total ASN583 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 ASN583 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.43091 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 31/01/2023 Spot Bond | | | 9.22000 | 100.35136 | 9.22000 | 100.32705 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 11/04/2023 Spot Bond | | | | | 0.00000 | 100.54687 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.49396 | | | | 0.00 | 0 | |
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.46201 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 23/04/2026 Spot Bond | | | | | 0.00000 | 100.44263 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.71117 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN60: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.31496 | | | | 0.00 | 0 | 400,000,00 |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| ASN61: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.34198 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.03203 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.16404 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.01305 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.86034 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61: On 11/05/2023 Spot Bond | | | | | 0.00000 | 100.09842 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.96368 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN62: On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.75762 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.75285 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.10345 | | | | 0.00 | 0 | |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.20359 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.46418 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 06/05/2024 Spot Bond | | | | | 0.00000 | 100.27497 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 12/07/2024 Spot Bond | | | | | 0.00000 | 101.26875 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 08/07/2026 Spot Bond | | | | | 0.00000 | 100.62260 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN65: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.94917 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.52988 | | | | 0.00 | 0 | |
| Total ASN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN665 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.91380 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.77110 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67: On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.86155 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.15643 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.20206 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.76328 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 101.64875 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.92624 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.35328 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.32836 | | | | 0.00 | 0 | |
| Total ASN693 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 ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.69900 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.32047 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.04989 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.05750 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.46151 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 100.03072 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 100.12450 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 99.90825 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.96164 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.46250 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.64451 | | | | 0.00 | 0 | |
| Total ASN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN717 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.71203 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.19151 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.48389 | | | | 0.00 | 0 | |
| Total ASN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN724 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.36867 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.31970 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.61389 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.95812 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.01182 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.02704 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.73036 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 31/10/2026 Spot Bond | | | | | 0.00000 | 100.30625 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN76: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.25855 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN77(On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.19194 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN78(On 21/12/2026 Spot Bond | | | 9.70384 | 9.70384 | 9.70384 | 104.32322 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |
| ASN79(On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.46268 | | | | 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 | 100.40633 | | | | 0.00 | 0 | |
| Total ASN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN796 | | | | | | | | | | 0.00 | 0 | |
| ASN80(On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.33824 | | | | 0.00 | 0 | |
| Total ASN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN803 | | | | | | | | | | 0.00 | 0 | |
| ASN80(On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.30439 | | | | 0.00 | 0 | |
| Total ASN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN804 | | | | | | | | | | 0.00 | 0 | |
| ASN80(On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.30480 | | | | 0.00 | 0 | |
| Total ASN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN806 | | | | | | | | | | 0.00 | 0 | |
| ASN80(On 15/03/2023 Spot Bond | | | | | 0.00000 | 101.23078 | | | | 0.00 | 0 | |
| Total ASN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN807 | | | | | | | | | | 0.00 | 0 | |
| ASN80(On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.89333 | | | | 0.00 | 0 | |
| Total ASN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN808 | | | | | | | | | | 0.00 | 0 | |
| ASN81(On 06/04/2025 Spot Bond | | | | | 0.00000 | 100.79581 | | | | 0.00 | 0 | |
| Total ASN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN818 | | | | | | | | | | 0.00 | 0 | |
| ASN82(On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.73687 | | | | 0.00 | 0 | |
| Total ASN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN820 | | | | | | | | | | 0.00 | 0 | |
| ASN82(On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.58131 | | | | 0.00 | 0 | |
| Total ASN821 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 ASN821 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 08/04/2025 Spot Bond | | | | | 0.00000 | 101.11697 | | | | 0.00 | 0 | |
| Total ASN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN822 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 31/01/2037 Spot Bond | | | | | 0.00000 | 100.56522 | | | | 0.00 | 0 | |
| Total ASN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN823 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.61846 | | | | 0.00 | 0 | |
| Total ASN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN824 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.74125 | | | | 0.00 | 0 | |
| Total ASN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN825 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.73922 | | | | 0.00 | 0 | |
| Total ASN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN826 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.62156 | | | | 0.00 | 0 | |
| Total ASN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN831 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.53057 | | | | 0.00 | 0 | |
| Total ASN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN832 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.53057 | | | | 0.00 | 0 | |
| Total ASN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN833 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33835 | | | | 0.00 | 0 | |
| Total ASN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN834 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.07157 | | | | 0.00 | 0 | |
| Total ASN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN837 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.36493 | | | | 0.00 | 0 | |
| Total ASN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN838 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.36155 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN839 | | | | | | | | | | 0.00 | 0 | |
| ASN840 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.36155 | | | | 0.00 | 0 | |
| Total ASN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN840 | | | | | | | | | | 0.00 | 0 | |
| ASN841 On 22/04/2027 Spot Bond | | | | | 0.00000 | 100.52039 | | | | 0.00 | 0 | |
| Total ASN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN841 | | | | | | | | | | 0.00 | 0 | |
| ASN842 On 25/04/2042 Spot Bond | | | | | 0.00000 | 100.91037 | | | | 0.00 | 0 | |
| Total ASN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN842 | | | | | | | | | | 0.00 | 0 | |
| ASN843 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.36486 | | | | 0.00 | 0 | |
| Total ASN843 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN843 | | | | | | | | | | 0.00 | 0 | |
| ASN844 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.36753 | | | | 0.00 | 0 | |
| Total ASN844 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN844 | | | | | | | | | | 0.00 | 0 | |
| ASN845 On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.37553 | | | | 0.00 | 0 | |
| Total ASN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN845 | | | | | | | | | | 0.00 | 0 | |
| ASN846 On 29/04/2025 Spot Bond | | | | | 0.00000 | 100.40282 | | | | 0.00 | 0 | |
| Total ASN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN846 | | | | | | | | | | 0.00 | 0 | |
| ASN847 On 29/04/2025 Spot Bond | | | | | 0.00000 | 100.40053 | | | | 0.00 | 0 | |
| Total ASN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN847 | | | | | | | | | | 0.00 | 0 | |
| ASN848 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.01191 | | | | 0.00 | 0 | |
| Total ASN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN848 | | | | | | | | | | 0.00 | 0 | |
| ASN849 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.04251 | | | | 0.00 | 0 | |
| Total ASN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN849 | | | | | | | | | | 0.00 | 0 | |
| ASN850 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.70012 | | | | 0.00 | 0 | |
| Total ASN850 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN850 | | | | | | | | | | 0.00 | 0 | |
| Total For ASN856 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN85: On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.46594 | | | | 0.00 | 0 | |
| Total ASN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN857 | | | | | | | | | | 0.00 | 0 | |
| ASN86: 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 | |
| ASN86: On 29/10/2025 Spot Bond | | | | | 0.00000 | 100.36619 | | | | 0.00 | 0 | |
| Total ASN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN861 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 25/04/2042 Spot Bond | | | | | 0.00000 | 100.86762 | | | | 0.00 | 0 | |
| Total ASN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN862 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.48572 | | | | 0.00 | 0 | |
| Total ASN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN863 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.21854 | | | | 0.00 | 0 | |
| Total ASN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN864 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.21854 | | | | 0.00 | 0 | |
| Total ASN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN865 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2023 Spot Bond | | | | | 0.00000 | 101.02670 | | | | 0.00 | 0 | |
| Total ASN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN866 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.11369 | | | | 0.00 | 0 | |
| Total ASN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN867 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.11369 | | | | 0.00 | 0 | |
| Total ASN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN868 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 30/09/2027 Spot Bond | | | | | 0.00000 | 101.24986 | | | | 0.00 | 0 | |
| Total ASN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN869 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 15/09/2022 Spot Bond | | | | | 0.00000 | 100.99856 | | | | 0.00 | 0 | |
| Total ASN870 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 ASN870 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.94576 | | | | 0.00 | 0 | |
| Total ASN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN872 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 27/09/2022 Spot Bond | | | | | 0.00000 | 100.74540 | | | | 0.00 | 0 | |
| Total ASN877 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN877 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.99796 | | | | 0.00 | 0 | |
| Total ASN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN878 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.97212 | | | | 0.00 | 0 | |
| Total ASN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN880 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.30032 | | | | 0.00 | 0 | |
| Total ASN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN881 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.63281 | | | | 0.00 | 0 | |
| Total ASN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN885 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 18/04/2029 Spot Bond | | | | | 0.00000 | 100.57848 | | | | 0.00 | 0 | |
| Total ASN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN886 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 29/06/2028 Spot Bond | | | | | 0.00000 | 100.64307 | | | | 0.00 | 0 | |
| Total ASN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN887 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 15/09/2028 Spot Bond | | | | | 0.00000 | 100.64116 | | | | 0.00 | 0 | |
| Total ASN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN888 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 31/01/2024 Spot Bond | | | 11.15000 | 101.66328 | 11.15000 | 101.06565 | | | | 0.00 | 0 | |
| Total ASN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN889 | | | | | | | | | | 0.00 | 0 | |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.67377 | | | | 0.00 | 0 | 600,000,00 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.37760 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.71460 | | | | 0.00 | 0 | |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 7.16000 | 100.98467 | 7.16000 | 100.96527 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.59529 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 100.70703 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAW37 On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.51136 | | | | 0.00 | 0 | |
| Total BAW37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW37 | | | | | | | | | | 0.00 | 0 | |
| BAW38 On 12/07/2027 Spot Bond | | | | | 0.00000 | 100.52994 | | | | 0.00 | 0 | |
| Total BAW38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW38 | | | | | | | | | | 0.00 | 0 | |
| BAYA72 On 31/03/2026 Spot Bond | | | 12.06000 | 12.06000 | 12.06000 | 104.86970 | | | | 0.00 | 0 | 200,000,0€ |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 200,000,0€ |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 99.60601 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.72121 | | | | 0.00 | 0 | |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | |
| BAYA78 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.23503 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA79 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.65472 | | | | 0.00 | 0 | |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA79 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA8(On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.44642 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.36554 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA84 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.11323 | | | | 0.00 | 0 | |
| Total BAYA84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA84 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.17559 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA86 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.15611 | | | | 0.00 | 0 | |
| Total BAYA86 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA86 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.32269 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA88 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.98464 | | | | 0.00 | 0 | |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 99.41491 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA9(On 30/06/2024 Spot Bond | | | | | 0.00000 | 101.29531 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA9' On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.08317 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.11383 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA9(On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.08270 | | | | 0.00 | 0 | |
| Total BAYA93 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 BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/06/2025 Spot Bond | | | | | 0.00000 | 102.02202 | | | | 0.00 | 0 | |
| Total BAYA94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA94 | | | | | | | | | | 0.00 | 0 | |
| BAYA94 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.07039 | | | | 0.00 | 0 | |
| Total BAYA95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA95 | | | | | | | | | | 0.00 | 0 | |
| BAYA95 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.11416 | | | | 0.00 | 0 | |
| Total BAYA96 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA96 | | | | | | | | | | 0.00 | 0 | |
| BAYA96 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.17664 | | | | 0.00 | 0 | |
| Total BAYA97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA97 | | | | | | | | | | 0.00 | 0 | |
| BAYA97 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.17580 | | | | 0.00 | 0 | |
| Total BAYA98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA98 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.33114 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.58112 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB15 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.36253 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.33200 | | | | 0.00 | 0 | |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.39904 | | | | 0.00 | 0 | |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | |
| BAYB19 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.63919 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total BAYB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB20 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.33148 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.31928 | | | | 0.00 | 0 | |
| Total BAYB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB22 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.33114 | | | | 0.00 | 0 | |
| Total BAYB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB23 | | | | | | | | | | 0.00 | 0 | |
| BD030 On 18/04/2028 Spot Bond | | | 9.00500 | 9.00500 | 9.00500 | 98.75365 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.23238 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 101.51620 | | | | 0.00 | 0 | 3,735,300,00 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | 3,735,300,00 |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | 3,735,300,00 |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 101.27511 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BDX34 On 14/08/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BDX34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX34 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 101.25624 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 97.53994 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 81.26562 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BDX39 On 01/02/2030 Spot Bond | | | | | 0.00000 | 94.60907 | | | | 0.00 | 0 | |
| Total BDX39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX39 | | | | | | | | | | 0.00 | 0 | |
| BDX40 On 16/09/2033 Spot Bond | | | | | 0.00000 | 83.31832 | | | | 0.00 | 0 | |
| Total BDX40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX40 | | | | | | | | | | 0.00 | 0 | |
| BGL07 On 03/09/2022 Spot Bond | | | 9.19000 | 105.42719 | 9.19000 | 105.40078 | | | | 0.00 | 0 | |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 101.65759 | | | | 0.00 | 0 | |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 103.35980 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.18441 | | | | 0.00 | 0 | |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 104.14796 | | | | 0.00 | 0 | 5,000,000,00 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 102.07170 | | | | 0.00 | 0 | |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.50951 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 7.94000 | 104.33770 | 7.94000 | 104.31562 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.51702 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID14 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.31368 | | | | 0.00 | 0 | |
| Total BID14 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 BID14 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.74790 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BID16 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.79487 | | | | 0.00 | 0 | |
| Total BID16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID16 | | | | | | | | | | 0.00 | 0 | |
| BID17 On 24/06/2027 Spot Bond | | | | | 0.00000 | 100.82175 | | | | 0.00 | 0 | |
| Total BID17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID17 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.39560 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.63053 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 97.67000 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 89.29200 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 60.92800 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 45.06400 | | | | 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 | 99.98185 | | | | 0.00 | 0 | |
| Total BNPP20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP20 | | | | | | | | | | 0.00 | 0 | |
| BNPP2 On 13/09/2022 Spot Bond | | | | | 0.00000 | 100.96088 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total BNPP21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP21 | | | | | | | | | | 0.00 | 0 | |
| BNPP2: On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.97247 | | | | 0.00 | 0 | |
| Total BNPP22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP22 | | | | | | | | | | 0.00 | 0 | |
| BNPP2: On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.08938 | | | | 0.00 | 0 | |
| Total BNPP23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP23 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.81042 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.01246 | | | | 0.00 | 0 | 2,219,100,00 |
| Total BPPF19 SPOT | | | | | | | | | | 0.00 | 0 | 2,219,100,00 |
| Total For BPPF19 | | | | | | | | | | 0.00 | 0 | 2,219,100,00 |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 99.72149 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 26/02/2023 Spot Bond | | | | | 0.00000 | 101.58184 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.86478 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.68945 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.23603 | | | | 0.00 | 0 | |
| Total BPPF29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF29 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.24250 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2022 Spot Bond | | | | | 0.00000 | 99.84985 | | | | 0.00 | 0 | |
| Total BPPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF31 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 100.07824 | | | | 0.00 | 0 | |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.22148 | | | | 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 | |
| BWZJ2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.82334 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 11/02/2025 Spot Bond | | | | | 0.00000 | 100.52392 | | | | 0.00 | 0 | |
| Total BWZJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ25 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.12226 | | | | 0.00 | 0 | 500,000,00 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 100.09743 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 8.50000 | 105.10751 | 8.50000 | 105.08361 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.80000 | 106.68047 | 8.80000 | 106.65537 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 9.35000 | 108.72069 | 9.35000 | 108.69370 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 10.89000 | 10.89000 | 10.89000 | 99.16000 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.33611 | | | | 0.00 | 0 | |
| Total CGR42 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 CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.83968 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.95508 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.57241 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.60040 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CGR52 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.07888 | | | | 0.00 | 0 | |
| Total CGR52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR52 | | | | | | | | | | 0.00 | 0 | |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 107.13691 | 4.77000 | 105.29800 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.13600 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.03410 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 8.95500 | 106.57654 | 8.95500 | 106.55118 | | | | 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 | 111.47216 | 8.70700 | 110.39700 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.18640 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | | | 0.00000 | 104.37020 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | 10.98000 | 103.63586 | 10.98000 | 103.60577 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/09/2024 Spot Bond | | | 6.50000 | 115.53832 | 6.50000 | 108.79100 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/09/2024 Spot Bond | | | | | 0.00000 | 103.75800 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN39 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.00445 | | | | 0.00 | 0 | |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | |
| CLN39 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | |
| CLN39 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.00002 | | | | 0.00 | 0 | |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | |
| CLN45 On 31/01/2025 Spot Bond | | | 5.17000 | 152.63936 | 5.17000 | 152.58465 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN45 On 31/01/2025 Spot Bond | | | 5.61000 | 151.07454 | 5.61000 | 151.01864 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.90762 | | | | 0.00 | 0 | |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.54073 | | | | 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 | | | 8.60000 | 107.21708 | 8.60000 | 107.19255 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.89137 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.62074 | | | | 0.00 | 0 | |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.65382 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.24921 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN505 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.55076 | | | | 0.00 | 0 | |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.22300 | | | | 0.00 | 0 | |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.69989 | | | | 0.00 | 0 | |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.01302 | | | | 0.00 | 0 | |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 104.12758 | 9.96000 | 104.09940 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.88873 | 10.01000 | 102.86109 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.78318 | | | | 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 | 101.14007 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.45774 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 09/09/2022 Spot Bond | | | 9.20000 | 103.97105 | 9.20000 | 103.94500 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.77217 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.59605 | | | | 0.00 | 0 | 947,700,00 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 947,700,00 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 947,700,00 |
| CLN52 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.62717 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN52 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.83784 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.14007 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.08073 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.46120 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | 10.23000 | 101.09515 | 10.23000 | 101.06774 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.90485 | | | | 0.00 | 0 | |

| Contract 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 | 100.44136 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.52781 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 149.91100 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN544 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.84471 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 21/08/2026 Spot Bond | | | 9.70000 | 100.90831 | 9.70000 | 100.88191 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 29/03/2025 Spot Bond | | | 9.75000 | 104.53349 | 9.75000 | 104.50645 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 12/11/2025 Spot Bond | | | 9.84000 | 103.48954 | 9.84000 | 103.46252 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 313.14416 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN553 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN554 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 15/11/2023 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |

| 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 | 100.05932 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.81444 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.58460 | | | | 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 | 125.06300 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.08165 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 10.19000 | 102.49751 | 10.19000 | 102.51020 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 12/11/2025 Spot Bond | | | 9.70000 | 103.87338 | 9.70000 | 103.84664 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.42601 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 99.99500 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.11889 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.30944 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.07792 | | | | 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 | | | 9.93000 | 102.70896 | 9.93000 | 102.68191 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.06171 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.07824 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.10617 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.17197 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.44202 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN57 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.76997 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.02729 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.24345 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.44793 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.68986 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN58 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.64197 | | | | 0.00 | 0 | |

| Contract 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 | 104.92867 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.99909 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.21867 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.98875 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 3.59000 | 154.95701 | 3.59000 | 124.76222 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.74769 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.96926 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.56343 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 102.04061 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.73003 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.12031 | | | | 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 | 100.99909 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.99909 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.78000 | | | | 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 | 100.23286 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.19770 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.05698 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 14/04/2026 Spot Bond | | | | | 0.00000 | 103.39884 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.45955 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.56102 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN60(On 30/04/2023 Spot Bond | | | 9.32000 | 102.72446 | 9.32000 | 102.69889 | | | | 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 23/10/2024 Spot Bond | | | | | 0.00000 | 100.43295 | | | | 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 | 102.46829 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.25908 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 101.51515 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 30/11/2023 Spot Bond | | | | | 0.00000 | 101.63928 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN615 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.72209 | | | | 0.00 | 0 | |
| Total CLN615 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN615 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2029 Spot Bond | | | | | 0.00000 | 99.00000 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.76031 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.27000 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.40826 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.36145 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.40055 | | | | 0.00 | 5,410,000,000 | 2,705,000,000 |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 5,410,000,000 | 2,705,000,000 |
| Total For CLN621 | | | | | | | | | | 0.00 | 5,410,000,000 | 2,705,000,000 |
| CLN622 On 20/12/2024 Spot Bond | | | | | 0.00000 | 94.71700 | | | | 0.00 | 0 | |

| Contract 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 | 100.44702 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN624 On 25/01/2023 Spot Bond | | | 8.16000 | 100.84761 | 8.16000 | 100.82585 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN625 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.91024 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 98.72447 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 12.31000 | 62.07793 | 12.31000 | 81.46567 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.88271 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 19/08/2025 Spot Bond | | | 10.40000 | 97.64840 | 10.40000 | 97.62105 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.91056 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.50783 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.74545 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/11/2024 Spot Bond | | | | | 0.00000 | 100.02703 | | | | 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 | 102.44971 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.50360 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.91089 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/02/2023 Spot Bond | | | | | 0.00000 | 100.11080 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.90441 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.40493 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN644 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.51049 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN645 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.98226 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.56503 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.98379 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.04010 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.38773 | | | | 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 | 99.91089 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.92484 | | | | 0.00 | 0 | |
| Total CLN651 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN651 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.91089 | | | | 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 | 100.91800 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.19480 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.10301 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN65 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.52534 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.66000 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.10900 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2024 Spot Bond | | | | | 0.00000 | 119.91900 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 145.76800 | | | | 0.00 | 0 | |

| Contract 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 | 101.69180 | | | | 0.00 | 0 | 2,400,700,00 |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | 2,400,700,00 |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | 2,400,700,00 |
| CLN665 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.78728 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.89664 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 103.14937 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 102.47602 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.54737 | | | | 0.00 | 0 | 1,626,800,00 |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | 1,626,800,00 |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | 1,626,800,00 |
| CLN670 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.90333 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 31/01/2025 Spot Bond | | | 4.34848 | 155.61431 | 4.34848 | 126.42102 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 4.34848 | 155.61431 | 4.34848 | 126.42184 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.90171 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.89740 | | | | 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 | 100.98313 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN680 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.51652 | | | | 0.00 | 0 | 2,377,800,00 |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | 2,377,800,00 |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | 2,377,800,00 |
| CLN681 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.90839 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.17436 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.94438 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.96834 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.26002 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.13268 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.13247 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.51983 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.91356 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.00576 | | | | 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 | 99.94861 | | | | 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 | 88.60368 | | | | 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 | 87.08840 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 106.81123 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.27591 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.07219 | | | | 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 | 87.71833 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.39360 | | | | 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 | 89.16724 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.89524 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.10568 | | | | 0.00 | 0 | 14,000,000.00 |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | 14,000,000.00 |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | 14,000,000.00 |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.98449 | | | | 0.00 | 0 | |

| Contract 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 | 81.24782 | | | | 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 | 81.49081 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2023 Spot Bond | | | | | 0.00000 | 100.99186 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2023 Spot Bond | | | | | 0.00000 | 100.05329 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99047 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99047 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99047 | | | | 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 | 80.28655 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN718 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.01118 | | | | 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 | 79.28370 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 79.60609 | | | | 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 | 101.22787 | | | | 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 | 80.31634 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.91717 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.91717 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.91717 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.93214 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.93214 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.93214 | | | | 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 | 82.81559 | | | | 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 | 83.85404 | | | | 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 | 84.49279 | | | | 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 | 101.02837 | | | | 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 | 93.68979 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.50833 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.77745 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 114.93500 | | | | 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 | 92.38114 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 19/08/2025 Spot Bond | | | | | 0.00000 | 99.91197 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.99779 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.28710 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 96.05300 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.58770 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.68082 | | | | 0.00 | 0 | |

| Contract 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 | 101.00571 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.33448 | | | | 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 | 101.09709 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 01/10/2026 Spot Bond | | | | | 0.00000 | 100.73242 | | | | 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 31/07/2023 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 100.29662 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN755 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.14475 | | | | 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 | 101.61618 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.57114 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN761 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.75195 | | | | 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 | 100.20063 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |
| CLN764 On 21/07/2027 Spot Bond | | | | | 0.00000 | 100.30431 | | | | 0.00 | 0 | |
| Total CLN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN764 | | | | | | | | | | 0.00 | 0 | |
| CLN765 On 31/07/2023 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 92.08246 | | | | 0.00 | 0 | |
| Total CLN765 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN765 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/07/2023 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 100.29662 | | | | 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 | 101.03100 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN769 On 23/09/2026 Spot Bond | | | | | 0.00000 | 104.14179 | | | | 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 | 97.37637 | | | | 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 | 84.29371 | | | | 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 | 90.49314 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 28/08/2028 Spot Bond | | | | | 0.00000 | 101.57252 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 31/07/2028 Spot Bond | | | | | 0.00000 | 100.34457 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 15/09/2028 Spot Bond | | | 6.65000 | 6.65000 | 6.65000 | 122.74570 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN776 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.51020 | | | | 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 | 101.80060 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.29875 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN780 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.30063 | | | | 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 | 99.88541 | | | | 0.00 | 0 | |

| Contract 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 | 100.33631 | | | | 0.00 | 0 | |
| Total CLN782 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN782 | | | | | | | | | | 0.00 | 0 | |
| CLN782 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.31003 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.31416 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN784 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.92687 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.88584 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.92687 | | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 31/01/2027 Spot Bond | | | | | 0.00000 | 104.75165 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 104.61533 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN789 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |
| Total CLN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN790 | | | | | | | | | | 0.00 | 0 | |
| CLN790 On 31/01/2025 Spot Bond | | | | | 0.00000 | 97.90500 | | | | 0.00 | 0 | |
| Total CLN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN791 | | | | | | | | | | 0.00 | 0 | |
| CLN791 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |
| Total CLN792 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN792 | | | | | | | | | | 0.00 | 0 | |

| 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 | 96.06063 | | | | 0.00 | 0 | |
| Total CLN793 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN793 | | | | | | | | | | 0.00 | 0 | |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.42584 | | | | 0.00 | 0 | |
| Total CLN794 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN794 | | | | | | | | | | 0.00 | 0 | |
| CLN795 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |
| Total CLN795 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN795 | | | | | | | | | | 0.00 | 0 | |
| CLN796 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.92693 | | | | 0.00 | 0 | |
| Total CLN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN796 | | | | | | | | | | 0.00 | 0 | |
| CLN797 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |
| Total CLN797 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN797 | | | | | | | | | | 0.00 | 0 | |
| CLN798 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.33662 | | | | 0.00 | 0 | |
| Total CLN798 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN798 | | | | | | | | | | 0.00 | 0 | |
| CLN799 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.33807 | | | | 0.00 | 0 | |
| Total CLN799 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN799 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.33807 | | | | 0.00 | 0 | |
| Total CLN800 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN800 | | | | | | | | | | 0.00 | 0 | |
| CLN801 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.62426 | | | | 0.00 | 0 | |
| Total CLN801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN801 | | | | | | | | | | 0.00 | 0 | |
| CLN802 On 31/01/2025 Spot Bond | | | | | 0.00000 | 85.59524 | | | | 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 | 100.30176 | | | | 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 | 100.48391 | | | | 0.00 | 0 | |
| Total CLN805 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN805 | | | | | | | | | | 0.00 | 0 | |
| CLN805 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.34006 | | | | 0.00 | 0 | |
| Total CLN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN806 | | | | | | | | | | 0.00 | 0 | |
| CLN806 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.63476 | | | | 0.00 | 0 | |
| Total CLN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN807 | | | | | | | | | | 0.00 | 0 | |
| CLN807 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.31379 | | | | 0.00 | 0 | |
| Total CLN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN808 | | | | | | | | | | 0.00 | 0 | |
| CLN808 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.92327 | | | | 0.00 | 0 | |
| Total CLN809 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN809 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 18/04/2028 Spot Bond | | | 9.00500 | 98.77742 | 9.00500 | 98.75365 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.93064 | | | | 0.00 | 0 | |
| Total CLN810 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN810 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.43131 | | | | 0.00 | 0 | |
| Total CLN811 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN811 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 01/10/2022 Spot Bond | | | | | 0.00000 | 101.07207 | | | | 0.00 | 0 | |
| Total CLN812 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN812 | | | | | | | | | | 0.00 | 0 | |
| CLN812 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.93643 | | | | 0.00 | 0 | |
| Total CLN813 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN813 | | | | | | | | | | 0.00 | 0 | |
| CLN813 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.93643 | | | | 0.00 | 0 | 700,000,00 |
| Total CLN814 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For CLN814 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| CLN814 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |

| Contract 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 | |
| Total For CLN815 | | | | | | | | | | 0.00 | 0 | |
| CLN815 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.33668 | | | | 0.00 | 0 | |
| Total CLN816 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN816 | | | | | | | | | | 0.00 | 0 | |
| CLN816 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.34006 | | | | 0.00 | 0 | |
| Total CLN817 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN817 | | | | | | | | | | 0.00 | 0 | |
| CLN817 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.29878 | | | | 0.00 | 0 | |
| Total CLN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN818 | | | | | | | | | | 0.00 | 0 | |
| CLN818 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |
| Total CLN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN819 | | | | | | | | | | 0.00 | 0 | |
| CLN819 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.33668 | | | | 0.00 | 0 | |
| Total CLN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN820 | | | | | | | | | | 0.00 | 0 | |
| CLN820 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.92694 | | | | 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 | 100.33668 | | | | 0.00 | 0 | |
| Total CLN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN824 | | | | | | | | | | 0.00 | 0 | |
| CLN824 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.33668 | | | | 0.00 | 0 | |
| Total CLN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN825 | | | | | | | | | | 0.00 | 0 | |
| CLN825 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.33637 | | | | 0.00 | 0 | |
| Total CLN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN826 | | | | | | | | | | 0.00 | 0 | |

| 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 | 100.33668 | | | | 0.00 | 0 | |
| Total CLN827 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN827 | | | | | | | | | | 0.00 | 0 | |
| CLN828 On 31/08/2024 Spot Bond | | | | | 0.00000 | 90.82922 | | | | 0.00 | 0 | |
| Total CLN828 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN828 | | | | | | | | | | 0.00 | 0 | |
| CLN829 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.33648 | | | | 0.00 | 0 | |
| Total CLN829 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN829 | | | | | | | | | | 0.00 | 0 | |
| CLN830 On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.48318 | | | | 0.00 | 0 | |
| Total CLN830 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN830 | | | | | | | | | | 0.00 | 0 | |
| CLN831 On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.20439 | | | | 0.00 | 0 | |
| Total CLN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN831 | | | | | | | | | | 0.00 | 0 | |
| CLN832 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.33637 | | | | 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 | 100.38943 | | | | 0.00 | 0 | |
| Total CLN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN833 | | | | | | | | | | 0.00 | 0 | |
| CLN834 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.33916 | | | | 0.00 | 0 | |
| Total CLN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN834 | | | | | | | | | | 0.00 | 0 | |
| CLN835 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.33929 | | | | 0.00 | 0 | |
| Total CLN835 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN835 | | | | | | | | | | 0.00 | 0 | |
| CLN836 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.33930 | | | | 0.00 | 0 | |
| Total CLN836 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN836 | | | | | | | | | | 0.00 | 0 | |
| CLN837 On 31/08/2029 Spot Bond | | | | | 0.00000 | 101.33920 | | | | 0.00 | 0 | |
| Total CLN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN837 | | | | | | | | | | 0.00 | 0 | |
| CLN838 On 31/03/2027 Spot Bond | | | | | 0.00000 | 101.24992 | | | | 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 | 101.00124 | | | | 0.00 | 0 | |
| Total CLN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN839 | | | | | | | | | | 0.00 | 0 | |
| CLN840 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.86561 | | | | 0.00 | 0 | |
| Total CLN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN840 | | | | | | | | | | 0.00 | 0 | |
| CLN841 On 20/07/2026 Spot Bond | | | | | 0.00000 | 103.53100 | | | | 0.00 | 0 | |
| Total CLN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN841 | | | | | | | | | | 0.00 | 0 | |
| CLN842 On 20/07/2026 Spot Bond | | | | | 0.00000 | 103.00900 | | | | 0.00 | 0 | |
| Total CLN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN842 | | | | | | | | | | 0.00 | 0 | |
| CLN843 On 20/07/2026 Spot Bond | | | | | 0.00000 | 102.74100 | | | | 0.00 | 0 | |
| Total CLN843 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN843 | | | | | | | | | | 0.00 | 0 | |
| CLN844 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.93512 | | | | 0.00 | 0 | |
| Total CLN844 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN844 | | | | | | | | | | 0.00 | 0 | |
| CLN845 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.83803 | | | | 0.00 | 0 | |
| Total CLN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN845 | | | | | | | | | | 0.00 | 0 | |
| CLN846 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.83410 | | | | 0.00 | 0 | |
| Total CLN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN846 | | | | | | | | | | 0.00 | 0 | |
| CLN847 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.96831 | | | | 0.00 | 0 | |
| Total CLN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN847 | | | | | | | | | | 0.00 | 0 | |
| CLN848 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.96830 | | | | 0.00 | 0 | |
| Total CLN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN848 | | | | | | | | | | 0.00 | 0 | |
| CLN849 On 31/03/2029 Spot Bond | | | | | 0.00000 | 100.96796 | | | | 0.00 | 0 | |
| Total CLN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN849 | | | | | | | | | | 0.00 | 0 | |
| CLN850 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.36114 | | | | 0.00 | 0 | |

| Contract 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 | 0 | |
| Total For CLN850 | | | | | | | | | | 0.00 | 0 | |
| CLN850 On 27/09/2028 Spot Bond | | | | | 0.00000 | 101.08927 | | | | 0.00 | 0 | |
| Total CLN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN851 | | | | | | | | | | 0.00 | 0 | |
| CLN851 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.74729 | | | | 0.00 | 0 | |
| Total CLN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN852 | | | | | | | | | | 0.00 | 0 | |
| CLN852 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.77718 | | | | 0.00 | 0 | |
| Total CLN853 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN853 | | | | | | | | | | 0.00 | 0 | |
| CLN853 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.71500 | | | | 0.00 | 0 | |
| Total CLN854 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN854 | | | | | | | | | | 0.00 | 0 | |
| CLN854 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.73357 | | | | 0.00 | 0 | |
| Total CLN855 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN855 | | | | | | | | | | 0.00 | 0 | |
| CLN855 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.71151 | | | | 0.00 | 0 | |
| Total CLN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN856 | | | | | | | | | | 0.00 | 0 | |
| CLN856 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.29494 | | | | 0.00 | 0 | |
| Total CLN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN857 | | | | | | | | | | 0.00 | 0 | |
| CLN857 On 28/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 86.60149 | | | | 0.00 | 0 | |
| Total CLN858 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN858 | | | | | | | | | | 0.00 | 0 | |
| CLN858 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.44046 | | | | 0.00 | 0 | |
| Total CLN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN860 | | | | | | | | | | 0.00 | 0 | |
| CLN860 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.49687 | | | | 0.00 | 0 | |
| Total CLN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN861 | | | | | | | | | | 0.00 | 0 | |
| CLN861 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.45409 | | | | 0.00 | 0 | |
| Total CLN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN862 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN863 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.51970 | | | | 0.00 | 0 | |
| Total CLN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN863 | | | | | | | | | | 0.00 | 0 | |
| CLN864 On 31/07/2025 Spot Bond | | | | | 0.00000 | 109.05809 | | | | 0.00 | 0 | |
| Total CLN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN864 | | | | | | | | | | 0.00 | 0 | |
| CLN865 On 20/12/2029 Spot Bond | | | 12.81000 | 12.81000 | 12.81000 | 102.88000 | | | | 0.00 | 0 | |
| Total CLN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN865 | | | | | | | | | | 0.00 | 0 | |
| CLN866 On 22/06/2030 Spot Bond | | | 14.48000 | 14.48000 | 14.48000 | 104.72000 | | | | 0.00 | 0 | |
| Total CLN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN866 | | | | | | | | | | 0.00 | 0 | |
| CLN867 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.63369 | | | | 0.00 | 0 | |
| Total CLN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN867 | | | | | | | | | | 0.00 | 0 | |
| CLN868 On 31/07/2023 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 85.09032 | | | | 0.00 | 0 | |
| Total CLN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN868 | | | | | | | | | | 0.00 | 0 | |
| CLN869 On 15/07/2029 Spot Bond | | | | | 0.00000 | 100.29140 | | | | 0.00 | 0 | |
| Total CLN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN869 | | | | | | | | | | 0.00 | 0 | |
| CLN870 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.29503 | | | | 0.00 | 0 | |
| Total CLN870 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN870 | | | | | | | | | | 0.00 | 0 | |
| CLN871 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.29314 | | | | 0.00 | 0 | |
| Total CLN871 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN871 | | | | | | | | | | 0.00 | 0 | |
| CLN872 On 30/09/2029 Spot Bond | | | 11.25000 | 11.25000 | 11.25000 | 85.69892 | | | | 0.00 | 0 | |
| Total CLN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN872 | | | | | | | | | | 0.00 | 0 | |
| CLN873 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.17969 | | | | 0.00 | 0 | 3,840,000.00 |
| Total CLN873 SPOT | | | | | | | | | | 0.00 | 0 | 3,840,000.00 |
| Total For CLN873 | | | | | | | | | | 0.00 | 0 | 3,840,000.00 |
| CLN874 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.16817 | | | | 0.00 | 0 | |
| Total CLN874 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 CLN874 | | | | | | | | | | 0.00 | 0 | |
| CLN874 On 29/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 10,000,000,00 |
| Total CLN875 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For CLN875 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| CLN875 On 29/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN876 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN876 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.57000 | 104.35884 | 9.57000 | 104.33219 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 10.97000 | 103.17975 | 10.97000 | 103.14964 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 10.66000 | 101.08731 | 10.66000 | 101.05863 | | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 9.03500 | 103.38574 | 9.03500 | 103.36078 | | | | 0.00 | 0 | |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 12.76000 | 93.66627 | 12.76000 | 93.63462 | | | | 0.00 | 0 | |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.35000 | 93.95257 | 11.35000 | 93.92424 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.31647 | | | | 0.00 | 0 | |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | |
| DENG9 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.40704 | | | | 0.00 | 0 | |
| Total DENG99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DENG99 | | | | | | | | | | 0.00 | 0 | |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.86635 | | | | 0.00 | 0 | |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.11369 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|--------------------|
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 10.10000 | 10.10000 | 10.10000 | 103.12574 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.80421 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.10934 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DSY06 On 21/05/2027 Spot Bond | | | | | 0.00000 | 99.86409 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total DSY06 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For DSY06 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| DSY07 On 21/05/2029 Spot Bond | | | | | 0.00000 | 99.86270 | | | | 0.00 | 0 | |
| Total DSY07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY07 | | | | | | | | | | 0.00 | 0 | |
| DTF001 On 28/06/2023 Spot Bond | | | | | 0.00000 | 100.69522 | | | | 0.00 | 0 | |
| Total DTF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF001 | | | | | | | | | | 0.00 | 0 | |
| DTF002 On 28/06/2025 Spot Bond | | | | | 0.00000 | 100.71727 | | | | 0.00 | 0 | |
| Total DTF002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF002 | | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 7.55000 | 105.94159 | 7.55000 | 105.91991 | | | 45,300,000,000,000.00 | 6,000,000,000 | 7,800,000,000 | |
| Total DV23 SPOT | | | | | | | | | 15,300,000,000,000.00 | 6,000,000,000 | 7,800,000,000 | |
| Total For DV23 | | | | | | | | | 15,300,000,000,000.00 | 6,000,000,000 | 7,800,000,000 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 73.17447 | 100.00000 | 73.01074 | | | 0.00 | 0 | | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 73.17447 | 100.00000 | 73.01074 | | | 0.00 | 0 | | |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | | |
| DV24 On 18/02/2024 Spot Bond | | | 9.10000 | 100.76062 | 9.10000 | 100.73587 | | | 0.00 | 0 | | |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For DV24 | | | | | | | | | 0.00 | 0 | | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 99.94773 | 9.69000 | 99.92162 | | | 0.00 | 0 | | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 99.94773 | 9.69000 | 99.92162 | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV27 On 02/02/2027 Spot Bond | | | 10.30000 | 97.24655 | 10.30000 | 97.22002 | | | | 0.00 | 0 | |
| Total DV27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV27 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.33000 | 94.38997 | 11.33000 | 94.36124 | | | | 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 | 99.94558 | 10.10000 | 99.91838 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 99.94558 | 10.10000 | 99.91838 | | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVF22i On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.35080 | | | | 0.00 | 0 | |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | |
| DVF22i On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.44242 | | | | 0.00 | 0 | |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.42928 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 99.75393 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 98.28660 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.39823 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2i On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.14733 | | | | 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 |
| DVFB2i On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.07726 | | | | 0.00 | 0 | |
| Total DVFB25 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 DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB21 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.65242 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.27065 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB21 On 31/01/2025 Spot Bond | | | | | 0.00000 | 98.52662 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB21 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.28145 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB31 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.81875 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For DVFB30 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.14887 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For DVFB31 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 101.20566 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 101.24706 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 8.51000 | 106.26325 | 8.51000 | 106.23919 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.26500 | 116.61204 | 5.26500 | 116.56996 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 4.95000 | 103.86012 | 4.95000 | 103.82351 | | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | |
| EL0371 On 31/01/2037 Spot Bond | | | 2.25000 | 143.49001 | 2.25000 | 143.44976 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 3.72000 | 158.37918 | 3.72000 | 158.32851 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 3.73500 | 144.41944 | 3.73500 | 144.37318 | | | | 0.00 | 0 | 50,000,00 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| EL30 On 29/07/2030 Spot Bond | | | 3.74000 | 139.66614 | 3.74000 | 139.62138 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.08500 | 117.79685 | 5.08500 | 117.75480 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 4.92000 | 106.14318 | 4.92000 | 106.10584 | | | | 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 | 143.49001 | 2.25000 | 143.44976 | | | | 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 | 166.81483 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 164.11955 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 151.46796 | | | | 0.00 | 0 | |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 153.50610 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 127.42203 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 126.49815 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 123.64897 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 114.92918 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 110.81020 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 112.60149 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 09/12/2024 Spot Bond | | | | | 0.00000 | 93.19331 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| ELN016 On 17/02/2023 Spot Bond | | | | | 0.00000 | 95.44248 | | | | 0.00 | 0 | |
| Total ELN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN016 | | | | | | | | | | 0.00 | 0 | |
| ELN017 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.14998 | | | | 0.00 | 0 | |
| Total ELN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN017 | | | | | | | | | | 0.00 | 0 | |
| ELN018 On 12/05/2023 Spot Bond | | | | | 0.00000 | 102.96679 | | | | 0.00 | 0 | |
| Total ELN018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN018 | | | | | | | | | | 0.00 | 0 | |
| ELN019 On 02/04/2027 Spot Bond | | | | | 0.00000 | 102.39285 | | | | 0.00 | 0 | |
| Total ELN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN019 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 10.41000 | 102.25574 | 10.41000 | 102.22755 | | | | 0.00 | 0 | |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | |
| EMM04 On 16/05/2028 Spot Bond | | | 12.23000 | 12.23000 | 12.23000 | 94.99865 | | | | 0.00 | 0 | |
| Total EMM04 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 EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 12.28000 | 12.28000 | 12.28000 | 99.26250 | | | | 0.00 | 0 | 666,666,60 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 666,666,60 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.50000 | 10.50000 | 10.50000 | 101.10766 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 10.50000 | 10.50000 | 10.50000 | 101.00075 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 12.21000 | 12.21000 | 12.21000 | 70.36298 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 11.51000 | 11.51000 | 11.51000 | 99.10859 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 12.21000 | 12.21000 | 12.21000 | 92.48267 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.74748 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.18376 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.10327 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.12565 | | | | 0.00 | 0 | |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | |
| EPF020 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.14106 | | | | 0.00 | 0 | |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 101.38461 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.45074 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.24953 | | | | 0.00 | 0 | |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | |
| EPF023 On 14/03/2025 Spot Bond | | | | | 0.00000 | 101.08505 | | | | 0.00 | 0 | |
| Total EPF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF024 | | | | | | | | | | 0.00 | 0 | |
| EPFC51 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.01910 | | | | 0.00 | 0 | |
| Total EPFC50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC50 | | | | | | | | | | 0.00 | 0 | |
| EPFC50 On 14/03/2023 Spot Bond | | | | | 0.00000 | 101.00910 | | | | 0.00 | 0 | |
| Total EPFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC51 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.79460 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.69832 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 10/09/2023 Spot Bond | | | | | 0.00000 | 102.40027 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.29346 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| EQT006 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.90503 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT007 On 08/10/2024 Spot Bond | | | | | 0.00000 | 100.60708 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EQT009 On 11/11/2022 Spot Bond | | | | | 0.00000 | 100.10563 | | | | 0.00 | 0 | |
| Total EQT009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT009 | | | | | | | | | | 0.00 | 0 | |
| EQT010 On 12/11/2024 Spot Bond | | | | | 0.00000 | 100.25863 | | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | |
| ERS3B8 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.96019 | | | | 0.00 | 0 | |
| Total ERS3B8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B8 | | | | | | | | | | 0.00 | 0 | |
| ERS3B9 On 17/05/2027 Spot Bond | | | | | 0.00000 | 99.95873 | | | | 0.00 | 0 | |
| Total ERS3B9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B9 | | | | | | | | | | 0.00 | 0 | |
| ERS3C8 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.95937 | | | | 0.00 | 0 | |
| Total ERS3C8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C8 | | | | | | | | | | 0.00 | 0 | |
| ERS3C9 On 17/05/2027 Spot Bond | | | | | 0.00000 | 99.95791 | | | | 0.00 | 0 | |
| Total ERS3C9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C9 | | | | | | | | | | 0.00 | 0 | |
| ERSA25 On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.96797 | | | | 0.00 | 0 | |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | |
| ERSA27 On 17/08/2022 Spot Bond | | | | | 0.00000 | 99.96797 | | | | 0.00 | 0 | |
| Total ERSA27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA27 | | | | | | | | | | 0.00 | 0 | |
| ERSA28 On 17/08/2023 Spot Bond | | | | | 0.00000 | 99.95963 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |
| ERSA29 On 17/05/2025 Spot Bond | | | | | 0.00000 | 99.96130 | | | | 0.00 | 0 | |
| Total ERSA29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA29 | | | | | | | | | | 0.00 | 0 | |
| ERSA30 On 17/05/2027 Spot Bond | | | | | 0.00000 | 99.95981 | | | | 0.00 | 0 | |
| Total ERSA30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA30 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 7.81000 | 101.48226 | 7.81000 | 101.46128 | | | | 0.00 | 0 | |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total For ES23 | | | | | | | | | 0.00 | 0 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.53778 | 10.00000 | 100.51141 | | | 0.00 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.50000 | 97.93348 | 9.50000 | 97.90864 | | 1,164,297,200,000.00 | | 122,557,600 | 2,576,257,600 |
| Total ES26 SPOT | | | | | | | | 1,164,297,200,000.00 | | 122,557,600 | 2,576,257,600 |
| Total For ES26 | | | | | | | | 1,164,297,200,000.00 | | 122,557,600 | 2,576,257,600 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.90247 | 7.85000 | 102.88082 | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 11.44500 | 78.69676 | 11.62000 | 77.78561 | | 1,464,830,671,500.00 | | 127,988,700 | 1,006,979,100 |
| Total ES33 SPOT | | | | | | | | 1,464,830,671,500.00 | | 127,988,700 | 1,006,979,100 |
| Total For ES33 | | | | | | | | 1,464,830,671,500.00 | | 127,988,700 | 1,006,979,100 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 103.12913 | 7.50000 | 103.10850 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.76500 | 77.76557 | 11.93000 | 76.75540 | | 979,137,419,000.00 | | 83,224,600 | 85,724,600 |
| Total ES42 SPOT | | | | | | | | 979,137,419,000.00 | | 83,224,600 | 85,724,600 |
| Total For ES42 | | | | | | | | 979,137,419,000.00 | | 83,224,600 | 85,724,600 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.60340 | 8.50000 | 102.58006 | | | 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 | 102.45427 | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | 0.00 | 0 | |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.14351 | | | 0.00 | 0 | 10,000,000 |
| Total FIFB14 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FIFB14 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.86465 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.35475 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.52084 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.21114 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 100.22187 | | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG02 | | | | | | | | | | 0.00 | 0 | |
| FIFG03 On 22/02/2025 Spot Bond | | | | | 0.00000 | 99.86237 | | | | 0.00 | 0 | |
| Total FIFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG03 | | | | | | | | | | 0.00 | 0 | |
| FIFG04 On 22/02/2027 Spot Bond | | | | | 0.00000 | 99.85492 | | | | 0.00 | 0 | |
| Total FIFG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG04 | | | | | | | | | | 0.00 | 0 | |
| FIFG05 On 22/08/2027 Spot Bond | | | | | 0.00000 | 99.85308 | | | | 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 | 102.38207 | | | | 0.00 | 0 | 11,500,000.00 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 11,500,000.00 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 11,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 101.52178 | | | | 0.00 | 0 | |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 102.68118 | | | | 0.00 | 8,959,200 | 332,239,80 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 8,959,200 | 332,239,80 |
| Total For FRB24 | | | | | | | | | | 0.00 | 8,959,200 | 332,239,80 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 105.43332 | | | | 0.00 | 0 | |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB25 | | | | | | | | | | 0.00 | 0 | |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 102.28176 | | | | 0.00 | 0 | 1,693,700,00 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | 1,693,700,00 |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | 1,693,700,00 |
| FRB27 On 03/06/2026 Spot Bond | | | 9.08000 | 105.53256 | 9.08000 | 105.50696 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 104.94938 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 102.75195 | | | | 0.00 | 0 | |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | |
| FRB30 On 19/04/2026 Spot Bond | | | 9.00000 | 100.03597 | 9.00000 | 100.01192 | | | | 0.00 | 0 | |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 99.82060 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 1.72000 | 328.26735 | 1.72000 | 328.17987 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.49500 | 2.49500 | 2.49500 | 162.54376 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.58000 | 216.85097 | 3.58000 | 216.78229 | | | | 0.00 | 0 | |
| Total FRBI28 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 FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.22000 | 4.22000 | 4.22000 | 114.69876 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 230.28653 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.16000 | 100.48804 | 5.16000 | 100.45196 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.07000 | 101.60866 | 5.07000 | 101.57250 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 8.61117 | 8.61117 | 8.61117 | 83.15658 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 8.63949 | 8.63949 | 8.63949 | 82.30083 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC16 On 31/01/2025 Spot Bond | | | 3.77000 | 3.77000 | 3.77000 | 157.70099 | | | | 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 | 101.83213 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.96475 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.54555 | | | | 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 | 100.36465 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.51517 | | | | 0.00 | 0 | |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.10351 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 120.78671 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.09925 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.99639 | | | | 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 | 118.58424 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.97703 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.00008 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC29! On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.55556 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.39503 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.65784 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.65562 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.78560 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 27/02/2023 Spot Bond | | | | | 0.00000 | 101.36416 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.63433 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30! On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.95868 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31! On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.08510 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31! On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.17959 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31! On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.16051 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31! On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.16893 | | | | 0.00 | 0 | |
| Total FRC316 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 FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.36952 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.07292 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.17932 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.30726 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.09556 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.68437 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.41771 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.71210 | | | | 0.00 | 0 | 930,000,00 |
| Total FRC327 SPOT | | | | | | | | | | 0.00 | 0 | 930,000,00 |
| Total For FRC327 | | | | | | | | | | 0.00 | 0 | 930,000,00 |
| FRC32 On 27/12/2022 Spot Bond | | | | | 0.00000 | 101.40962 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC32 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.14057 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.46450 | | | | 0.00 | 0 | |
| Total FRC330 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC330 | | | | | | | | | | 0.00 | 0 | |
| FRC33 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.85888 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.69973 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.47414 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.84159 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC340 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.37421 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC341 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.97565 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC343 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.49811 | | | | 0.00 | 0 | |
| Total FRC344 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC344 | | | | | | | | | | 0.00 | 0 | |
| FRC344 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.25827 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC346 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.66596 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC347 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.70618 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC348 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.43448 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC349 On 31/07/2023 Spot Bond | | | | | 0.00000 | 98.54305 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC35 On 31/08/2023 Spot Bond | | | | | 0.00000 | 101.51040 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 02/05/2023 Spot Bond | | | | | 0.00000 | 100.61529 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.63036 | | | | 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 | 100.49409 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.45474 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.45704 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.06107 | | | | 0.00 | 0 | |
| Total FRC359 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC359 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.50189 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.37600 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.77743 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.18077 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 28/02/2024 Spot Bond | | | | | 0.00000 | 102.23948 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/08/2024 Spot Bond | | | | | 0.00000 | 102.61924 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.55313 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC36 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.60582 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.59729 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.60470 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.48736 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.48566 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 102.67282 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.69181 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.41904 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC37 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.41152 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC377 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.99206 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC378 On 23/09/2023 Spot Bond | | | | | 0.00000 | 101.14293 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC379 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.11084 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 15/02/2025 Spot Bond | | | | | 0.00000 | 99.99971 | | | | 0.00 | 0 | |
| Total FRC384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC384 | | | | | | | | | | 0.00 | 0 | |
| FRC384 On 15/02/2025 Spot Bond | | | | | 0.00000 | 99.99971 | | | | 0.00 | 0 | |
| Total FRC385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC385 | | | | | | | | | | 0.00 | 0 | |
| FRC385 On 16/02/2025 Spot Bond | | | | | 0.00000 | 99.98135 | | | | 0.00 | 0 | |
| Total FRC386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC386 | | | | | | | | | | 0.00 | 0 | |
| FRC386 On 16/02/2025 Spot Bond | | | | | 0.00000 | 99.98135 | | | | 0.00 | 0 | |
| Total FRC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC387 | | | | | | | | | | 0.00 | 0 | |
| FRC387 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.62312 | | | | 0.00 | 0 | |
| Total FRC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC388 | | | | | | | | | | 0.00 | 0 | |
| FRC388 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.40715 | | | | 0.00 | 0 | |
| Total FRC389 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC389 | | | | | | | | | | 0.00 | 0 | |
| FRC389 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.50094 | | | | 0.00 | 0 | |
| Total FRC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC390 | | | | | | | | | | 0.00 | 0 | |
| FRC390 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.29916 | | | | 0.00 | 0 | |
| Total FRC391 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC391 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC39: On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.33699 | | | | 0.00 | 0 | |
| Total FRC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC392 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.08828 | | | | 0.00 | 0 | |
| Total FRC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC393 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.00146 | | | | 0.00 | 0 | |
| Total FRC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC394 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.40711 | | | | 0.00 | 0 | |
| Total FRC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC395 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.37580 | | | | 0.00 | 0 | |
| Total FRC396 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC396 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 31/03/2023 Spot Bond | | | 8.33000 | 8.33000 | 8.33000 | 101.03589 | | | | 0.00 | 0 | |
| Total FRC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC397 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.40830 | | | | 0.00 | 0 | |
| Total FRC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC398 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 21/01/2030 Spot Bond | | | | | 0.00000 | 100.44859 | | | | 0.00 | 0 | |
| Total FRC399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC399 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.50462 | | | | 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 | 100.75366 | | | | 0.00 | 0 | |
| Total FRC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC401 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.51379 | | | | 0.00 | 0 | |
| Total FRC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC402 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/05/2026 Spot Bond | | | | | 0.00000 | 99.88195 | | | | 0.00 | 0 | |
| Total FRC403 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 FRC403 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 19/05/2026 Spot Bond | | | 12.96000 | 12.96000 | 12.96000 | 103.04839 | | | | 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 | 100.79576 | | | | 0.00 | 0 | |
| Total FRC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC405 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 06/07/2027 Spot Bond | | | | | 0.00000 | 100.86316 | | | | 0.00 | 0 | |
| Total FRC406 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC406 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.62977 | | | | 0.00 | 0 | |
| Total FRC407 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC407 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 23/09/2025 Spot Bond | | | | | 0.00000 | 101.27271 | | | | 0.00 | 0 | |
| Total FRC408 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC408 | | | | | | | | | | 0.00 | 0 | |
| FRC40 On 23/09/2025 Spot Bond | | | 11.15000 | 11.15000 | 11.15000 | 104.36795 | | | | 0.00 | 0 | |
| Total FRC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC409 | | | | | | | | | | 0.00 | 0 | |
| FRC41 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.40715 | | | | 0.00 | 0 | |
| Total FRC410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC410 | | | | | | | | | | 0.00 | 0 | |
| FRC41 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.43881 | | | | 0.00 | 0 | |
| Total FRC411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC411 | | | | | | | | | | 0.00 | 0 | |
| FRC41 On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.47105 | | | | 0.00 | 0 | |
| Total FRC412 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC412 | | | | | | | | | | 0.00 | 0 | |
| FRC41 On 30/04/2029 Spot Bond | | | | | 0.00000 | 100.45548 | | | | 0.00 | 0 | |
| Total FRC413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC413 | | | | | | | | | | 0.00 | 0 | |
| FRC41 On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.36741 | | | | 0.00 | 0 | |
| Total FRC414 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC414 | | | | | | | | | | 0.00 | 0 | |
| FRC41 On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.20691 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC415 | | | | | | | | | | 0.00 | 0 | |
| FRC415 On 20/06/2027 Spot Bond | | | | | 0.00000 | 98.09295 | | | | 0.00 | 0 | |
| Total FRC416 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC416 | | | | | | | | | | 0.00 | 0 | |
| FRC416 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.43877 | | | | 0.00 | 0 | |
| Total FRC417 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC417 | | | | | | | | | | 0.00 | 0 | |
| FRC417 On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.14205 | | | | 0.00 | 0 | |
| Total FRC418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC418 | | | | | | | | | | 0.00 | 0 | |
| FRC418 On 30/04/2029 Spot Bond | | | | | 0.00000 | 100.45196 | | | | 0.00 | 0 | |
| Total FRC419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC419 | | | | | | | | | | 0.00 | 0 | |
| FRC419 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.40714 | | | | 0.00 | 0 | |
| Total FRC420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC420 | | | | | | | | | | 0.00 | 0 | |
| FRC420 On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.99864 | | | | 0.00 | 0 | |
| Total FRC421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC421 | | | | | | | | | | 0.00 | 0 | |
| FRC421 On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.94804 | | | | 0.00 | 0 | |
| Total FRC422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC422 | | | | | | | | | | 0.00 | 0 | |
| FRC422 On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.94804 | | | | 0.00 | 0 | |
| Total FRC423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC423 | | | | | | | | | | 0.00 | 0 | |
| FRC423 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.70904 | | | | 0.00 | 0 | |
| Total FRC424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC424 | | | | | | | | | | 0.00 | 0 | |
| FRC424 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.40705 | | | | 0.00 | 0 | |
| Total FRC425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC425 | | | | | | | | | | 0.00 | 0 | |
| FRC425 On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.30168 | | | | 0.00 | 0 | |
| Total FRC426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC426 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC427 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.31839 | | | | 0.00 | 0 | |
| Total FRC427 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC427 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.62000 | 109.52086 | 4.62000 | 109.48320 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.80000 | 119.16015 | 4.80000 | 119.11861 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ022 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.45894 | | | | 0.00 | 0 | |
| Total FRJ022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ022 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.63636 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.28089 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.01125 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.75444 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.73446 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ27S On 20/04/2024 Spot Bond | | | | | 0.00000 | 100.34629 | | | | 0.00 | 0 | |
| Total FRJ27S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27S | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 100.42400 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.71793 | | | | 0.00 | 0 | |
| Total FRJ29 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 FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ29€ On 20/04/2024 Spot Bond | | | | | 0.00000 | 100.35686 | | | | 0.00 | 0 | |
| Total FRJ29S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29S | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 100.88889 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 15/01/2024 Spot Bond | | | 4.35800 | 4.35800 | 4.35800 | 109.36481 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 4.77000 | 4.77000 | 4.77000 | 119.55971 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.08924 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 4.91000 | 117.55892 | 4.91000 | 117.51760 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 4.95500 | 230.26422 | 4.95500 | 230.18284 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.05000 | 115.55766 | 5.05000 | 115.51660 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 07/12/2033 Spot Bond | | | 4.98500 | 4.98500 | 4.98500 | 229.56183 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2025 Spot Bond | | | 3.67000 | 158.12479 | 3.67000 | 158.07440 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 3.70500 | 109.96999 | 3.70500 | 109.93486 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 4.85000 | 118.42914 | 4.85000 | 118.38769 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.10500 | 227.17896 | 5.10500 | 227.09776 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.15500 | 226.16153 | 5.15500 | 226.08039 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 2.85000 | 161.22520 | 2.85000 | 161.17738 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.18500 | 225.55372 | 5.18500 | 225.47261 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.05000 | 115.55766 | 5.05000 | 115.51660 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS125 On 31/03/2028 Spot Bond | | | 4.19000 | 210.20889 | 4.19000 | 210.13890 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 5.80000 | 105.50081 | 5.80000 | 105.46125 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS128 On 31/03/2028 Spot Bond | | | 4.08000 | 211.38914 | 4.08000 | 211.31938 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS130 On 31/03/2028 Spot Bond | | | 4.14000 | 210.74443 | 4.14000 | 210.67452 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 07/12/2033 Spot Bond | | | 5.69500 | 215.51415 | 5.69500 | 215.43373 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS133 On 31/01/2038 Spot Bond | | | 5.75000 | 106.13793 | 5.75000 | 106.09825 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS135 On 31/01/2038 Spot Bond | | | 5.05000 | 5.05000 | 5.05000 | 115.51660 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/01/2038 Spot Bond | | | 5.03000 | 115.84106 | 5.03000 | 115.79997 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 31/03/2028 Spot Bond | | | 3.95000 | 212.79383 | 3.95000 | 212.72434 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 5.46500 | 219.97396 | 5.46500 | 219.89323 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 4.08000 | 211.38914 | 4.08000 | 211.31938 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.08000 | 211.38914 | 4.08000 | 211.31938 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 3.48100 | 217.95157 | 3.48100 | 217.88312 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2025 Spot Bond | | | 3.62000 | 158.31173 | 3.62000 | 158.26150 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 4.43000 | 207.66005 | 4.43000 | 207.58955 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/03/2028 Spot Bond | | | 4.47000 | 207.23871 | 4.47000 | 207.16814 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/01/2025 Spot Bond | | | 3.59000 | 158.42405 | 3.59000 | 158.37391 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 3.94500 | 212.84807 | 3.94500 | 212.77860 | | | | 0.00 | 0 | |
| Total FRS152 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 FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS15: On 31/03/2028 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 207.06293 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS17: On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.41253 | | | | 0.00 | 0 | |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | |
| FRS17: On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.45433 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17: On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.99148 | | | | 0.00 | 328,000,000 | 82,000,000 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 328,000,000 | 82,000,000 |
| Total For FRS180 | | | | | | | | | | 0.00 | 328,000,000 | 82,000,000 |
| FRS18: On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.91452 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 16/11/2023 Spot Bond | | | | | 0.00000 | 179.76797 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 136.47787 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18: On 23/01/2024 Spot Bond | | | | | 0.00000 | 186.25349 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS19: On 19/06/2026 Spot Bond | | | | | 0.00000 | 156.26539 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS19: On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.19097 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS19: On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.21113 | | | | 0.00 | 375,200,000 | 93,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 375,200,000 | 93,800,000 |
| Total For FRS199 | | | | | | | | | | 0.00 | 375,200,000 | 93,800,000 |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.05978 | | | | 0.00 | 169,600,000 | 42,400,000 |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 169,600,000 | 42,400,000 |
| Total For FRS200 | | | | | | | | | | 0.00 | 169,600,000 | 42,400,000 |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.49310 | | | | 0.00 | 213,600,000 | 53,400,000 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 213,600,000 | 53,400,000 |
| Total For FRS201 | | | | | | | | | | 0.00 | 213,600,000 | 53,400,000 |
| FRS201 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.51751 | | | | 0.00 | 204,000,000 | 51,000,000 |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 204,000,000 | 51,000,000 |
| Total For FRS206 | | | | | | | | | | 0.00 | 204,000,000 | 51,000,000 |
| FRS206 On 18/11/2024 Spot Bond | | | | | 0.00000 | 99.94237 | | | | 0.00 | 0 | 0 |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | 0 |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.87478 | | | | 0.00 | 0 | 0 |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | 0 |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS222 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | 0 |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS224 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | 0 |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS224 | | | | | | | | | | 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 |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS22 _t On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.97565 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS22 _t On 28/07/2025 Spot Bond | | | | | 0.00000 | 105.35167 | | | | 0.00 | 0 | |
| Total FRS226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS226 | | | | | | | | | | 0.00 | 0 | |
| FRS22 _t On 07/08/2025 Spot Bond | | | 100.00000 | | 0.00000 | 104.93620 | | | | 0.00 | 0 | |
| Total FRS228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS228 | | | | | | | | | | 0.00 | 0 | |
| FRS23 _t On 14/08/2027 Spot Bond | | | | | 0.00000 | 99.99976 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS23 _t On 18/08/2025 Spot Bond | | | | | 0.00000 | 96.64200 | | | | 0.00 | 0 | |
| Total FRS231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS231 | | | | | | | | | | 0.00 | 0 | |
| FRS23 _t 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 _t 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 _t 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 _t On 31/03/2032 Spot Bond | | | | | 0.00000 | 119.79712 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS23 _t 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 _t On 13/10/2023 Spot Bond | | | | | 0.00000 | 108.10722 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS24 _t On 31/03/2032 Spot Bond | | | | | 0.00000 | 104.48499 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 04/12/2022 Spot Bond | | | | | 0.00000 | 101.65528 | | | | 0.00 | 0 | |
| Total FRS241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS241 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 12/12/2025 Spot Bond | | | | | 0.00000 | 70.82705 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.86075 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 29/12/2025 Spot Bond | | | | | 0.00000 | 108.22094 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.66937 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 22/02/2024 Spot Bond | | | | | 0.00000 | 98.05308 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 02/03/2024 Spot Bond | | | | | 0.00000 | 101.23519 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 23/01/2024 Spot Bond | | | | | 0.00000 | 112.66390 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.25662 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.70205 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS261 On 13/05/2026 Spot Bond | | | | | 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 | 100.91186 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS266 On 22/06/2026 Spot Bond | | | | | 0.00000 | 114.09630 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS267 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.91818 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS268 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 | |
| FRS269 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.91311 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS273 On 18/08/2022 Spot Bond | | | | | 0.00000 | 99.94139 | | | | 0.00 | 0 | |
| Total FRS274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS274 | | | | | | | | | | 0.00 | 0 | |
| FRS274 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 | |
| FRS276 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.13014 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS278 On 21/09/2024 Spot Bond | | | | | 0.00000 | 101.31670 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS279 On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 103.54629 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS28 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 | |
| FRS28 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.96436 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 28/02/2031 Spot Bond | | | 10.08500 | 10.08500 | 10.08500 | 101.09060 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 28/02/2031 Spot Bond | | | 10.08500 | 10.08500 | 10.08500 | 101.09060 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 25/10/2026 Spot Bond | | | | | 0.00000 | 100.43556 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 13/11/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 31/01/2030 Spot Bond | | | 11.41900 | 11.41900 | 11.41900 | 90.45975 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 12/02/2024 Spot Bond | | | | | 0.00000 | 93.65896 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 20/01/2023 Spot Bond | | | | | 0.00000 | 91.91412 | | | | 0.00 | 0 | |
| Total FRS292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS292 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 26/01/2023 Spot Bond | | | | | 0.00000 | 96.80755 | | | | 0.00 | 0 | |
| Total FRS293 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS293 | | | | | | | | | | 0.00 | 0 | |
| FRS29 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 | |
| FRS29 On 14/03/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS296 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 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 | 99.72774 | | | | 0.00 | 0 | |
| Total FRS298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS298 | | | | | | | | | | 0.00 | 0 | |
| FRS298 On 12/05/2023 Spot Bond | | | | | 0.00000 | 104.36579 | | | | 0.00 | 0 | |
| Total FRS299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS299 | | | | | | | | | | 0.00 | 0 | |
| FRS299 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 | |
| FRS300 On 16/05/2027 Spot Bond | | | | | 0.00000 | 99.97981 | | | | 0.00 | 0 | |
| Total FRS301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS301 | | | | | | | | | | 0.00 | 0 | |
| FRS301 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 | |
| FRS302 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 | |
| FRS303 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 | |
| FRS304 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.68981 | | | | 0.00 | 0 | |
| Total FRS305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS305 | | | | | | | | | | 0.00 | 0 | |
| FRS305 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.40714 | | | | 0.00 | 0 | |
| Total FRS306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS306 | | | | | | | | | | 0.00 | 0 | |
| FRS306 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 | |
| FRS307 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.59403 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| Total FRS308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS308 | | | | | | | | | | 0.00 | 0 | |
| FRS305 On 13/07/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS309 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 1.43000 | 1.43000 | 1.43000 | 329.38404 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 1.12500 | 330.74005 | 1.12500 | 330.65725 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 1.17000 | 1.17000 | 1.17000 | 330.46895 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.22790 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 4.75000 | 110.63244 | 4.75000 | 110.59402 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.47500 | 71.27269 | 4.47500 | 115.95598 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 2.74000 | 2.74000 | 2.74000 | 161.59925 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 3.02000 | 3.02000 | 3.02000 | 160.52800 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 2.23000 | 2.23000 | 2.23000 | 326.07722 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 7.74000 | 7.74000 | 7.74000 | 103.53739 | | | 17,531,100,000,000.00 | 2,265,000,000 | 1,062,000,000 | |
| Total FRX23 SPOT | | | | | | | | | 17,531,100,000,000.00 | 2,265,000,000 | 1,062,000,000 | |
| Total For FRX23 | | | | | | | | | 17,531,100,000,000.00 | 2,265,000,000 | 1,062,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|--------------------|
| FRX24 On 10/12/2024 Spot Bond | | | 8.24000 | 107.14032 | 8.24000 | 107.11669 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 8.25000 | 104.39616 | 8.25000 | 104.37323 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 8.63000 | 106.50403 | 8.63000 | 106.47945 | | | 3,939,227,362,000.00 | | 456,457,400 | 319,009,800 |
| Total FRX26 SPOT | | | | | | | | | 3,939,227,362,000.00 | | 456,457,400 | 319,009,800 |
| Total For FRX26 | | | | | | | | | 3,939,227,362,000.00 | | 456,457,400 | 319,009,800 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.12000 | 108.39386 | 9.12000 | 108.36760 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 9.01000 | 105.58906 | 9.01000 | 105.56377 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 9.31500 | 102.71657 | 9.31500 | 102.69115 | | | 5,123,250,000,000.00 | | 550,000,000 | 190,000,000 |
| Total FRX30 SPOT | | | | | | | | | 5,123,250,000,000.00 | | 550,000,000 | 190,000,000 |
| Total For FRX30 | | | | | | | | | 5,123,250,000,000.00 | | 550,000,000 | 190,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.89000 | 97.66219 | 9.89000 | 102.37856 | | | | 0.00 | 0 | 200,000,000 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.34000 | 105.02286 | 10.34000 | 104.99394 | | | | 0.00 | 0 | 120,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.24500 | 76.24769 | 11.24500 | 76.22490 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.08691 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.87073 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.87538 | | | | 0.00 | 0 | |
| Total FS7A2 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 FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.87218 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 99.87124 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2024 Spot Bond | | | | | 0.00000 | 100.31106 | | | | 0.00 | 0 | |
| Total FST3A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A2 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.33227 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.34285 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL05 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.25965 | | | | 0.00 | 0 | |
| Total GBL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GBL05 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 101.42210 | | | | 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 | 101.44088 | | | | 0.00 | 0 | 1,232,000,00 |
| Total GH5A11 SPOT | | | | | | | | | | 0.00 | 0 | 1,232,000,00 |
| Total For GH5A11 | | | | | | | | | | 0.00 | 0 | 1,232,000,00 |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.75249 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.41492 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.47745 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.96950 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 3.82000 | 118.66727 | 3.82000 | 118.62892 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.81241 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 8.07900 | 105.60060 | 8.07900 | 105.57776 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.60998 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 7.51000 | 107.01471 | 7.51000 | 106.99316 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.40405 | | | | 0.00 | 0 | |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.30649 | | | | 0.00 | 0 | 10,000,0€ |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,0€ |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 10,000,0€ |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.32135 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.10345 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.73737 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.77236 | | | | 0.00 | 200,000,000 | 100,000,0€ |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,0€ |
| Total For GRT27 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,0€ |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.11437 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.58350 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.30333 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.48466 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.81401 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.27009 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.83980 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.74956 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.28318 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT40 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.91267 | | | | 0.00 | 0 | |
| Total GRT40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT40 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.10654 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.29024 | | | | 0.00 | 0 | |
| Total GRT42 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 GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 101.76005 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 101.10518 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.81772 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For GRT48 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| GRT49 On 10/06/2025 Spot Bond | | | | | 0.00000 | 101.06068 | | | | 0.00 | 0 | |
| Total GRT49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT49 | | | | | | | | | | 0.00 | 0 | |
| GRT50 On 10/06/2027 Spot Bond | | | | | 0.00000 | 101.10929 | | | | 0.00 | 0 | |
| Total GRT50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT50 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 101.45600 | | | | 0.00 | 0 | 2,100,600,00 |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | 2,100,600,00 |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | 2,100,600,00 |
| H10T2 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.78957 | | | | 0.00 | 0 | 2,858,800,00 |
| Total H10T2 SPOT | | | | | | | | | | 0.00 | 0 | 2,858,800,00 |
| Total For H10T2 | | | | | | | | | | 0.00 | 0 | 2,858,800,00 |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 102.18099 | | | | 0.00 | 0 | 3,248,900,00 |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | 3,248,900,00 |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | 3,248,900,00 |
| H12T2 On 12/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H12T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T2 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 100.93804 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| H12T4 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.68576 | | | | 0.00 | 0 | 1,260,000,00 |
| Total H12T4 SPOT | | | | | | | | | | 0.00 | 0 | 1,260,000,00 |
| Total For H12T4 | | | | | | | | | | 0.00 | 0 | 1,260,000,00 |
| HC5T5 On 29/11/2022 Spot Bond | | | | | 0.00000 | 101.27830 | | | | 0.00 | 0 | 1,230,000,00 |

| 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 HC5T5 SPOT | | | | | | | | | | 0.00 | 0 | 1,230,000,00 |
| Total For HC5T5 | | | | | | | | | | 0.00 | 0 | 1,230,000,00 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.87432 | | | | 0.00 | 0 | 2,300,000,00 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 2,300,000,00 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 2,300,000,00 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 100.84522 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.20334 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.12151 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.75199 | | | | 0.00 | 0 | |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | |
| HPF13 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.73953 | | | | 0.00 | 0 | |
| Total HPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF13 | | | | | | | | | | 0.00 | 0 | |
| HPF14 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.79572 | | | | 0.00 | 0 | |
| Total HPF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HPF14 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.04000 | 326.94831 | 2.04000 | 326.85832 | | | | 1,958,400,000,000.00 | 960,000,000 | 480,000,00 |
| Total HWAY23 SPOT | | | | | | | | | | 1,958,400,000,000.00 | 960,000,000 | 480,000,00 |
| Total For HWAY23 | | | | | | | | | | 1,958,400,000,000.00 | 960,000,000 | 480,000,00 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.22000 | 2.22000 | 2.22000 | 335.82935 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.51000 | 104.05691 | 10.51000 | 104.02746 | | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.77000 | 80.34497 | 4.77000 | 110.81622 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| HWAY3 On 31/07/2034 Spot Bond | | | 11.44000 | 86.31097 | 11.44000 | 86.28489 | | | 4,956,725,488,000.00 | 433,280,200 | 4,133,280,200 |
| Total HWAY34 SPOT | | | | | | | | | 4,956,725,488,000.00 | 433,280,200 | 4,133,280,200 |
| Total For HWAY34 | | | | | | | | | 4,956,725,488,000.00 | 433,280,200 | 4,133,280,200 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.58754 | 100.00000 | 9.56644 | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 11.47000 | 85.59972 | 11.47000 | 85.57379 | | | 0.00 | 0 | 4,590,000,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 4,590,000,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 4,590,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.58444 | 100.00000 | 9.56334 | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | |
| HWF13 On 28/11/2022 Spot Bond | | | | | 0.00000 | 101.31390 | | | 0.00 | 0 | |
| Total HWF13 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWF13 | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 2.21500 | 163.67722 | 2.17000 | 163.80708 | | | 325,449,979,016,500.00 | 146,930,013,100 | 702,378,470,500 |
| Total I2025 SPOT | | | | | | | | | 325,449,979,016,500.00 | 146,930,013,100 | 702,378,470,500 |
| Total For I2025 | | | | | | | | | 325,449,979,016,500.00 | 146,930,013,100 | 702,378,470,500 |
| I2029 On 31/03/2029 Spot Bond | | | 3.35000 | 120.95667 | 3.35000 | 120.91911 | | | 104,192,144,880,000.00 | 31,102,132,800 | 236,703,058,400 |
| Total I2029 SPOT | | | | | | | | | 104,192,144,880,000.00 | 31,102,132,800 | 236,703,058,400 |
| Total For I2029 | | | | | | | | | 104,192,144,880,000.00 | 31,102,132,800 | 236,703,058,400 |
| I2033 On 28/02/2033 Spot Bond | | | 4.13000 | 114.55013 | 4.12000 | 114.61757 | | | 275,619,585,836,000.00 | 66,735,977,200 | 524,956,413,400 |
| Total I2033 SPOT | | | | | | | | | 275,619,585,836,000.00 | 66,735,977,200 | 524,956,413,400 |
| Total For I2033 | | | | | | | | | 275,619,585,836,000.00 | 66,735,977,200 | 524,956,413,400 |
| I2038 On 31/01/2038 Spot Bond | | | 4.15000 | 129.16420 | 4.15000 | 129.12140 | | | 56,815,899,115,000.00 | 13,690,578,100 | 626,815,436,000 |
| Total I2038 SPOT | | | | | | | | | 56,815,899,115,000.00 | 13,690,578,100 | 626,815,436,000 |
| Total For I2038 | | | | | | | | | 56,815,899,115,000.00 | 13,690,578,100 | 626,815,436,000 |
| I2046 On 31/03/2046 Spot Bond | | | 4.18000 | 117.54931 | 4.16000 | 117.89590 | | | 320,220,251,626,000.00 | 76,607,715,700 | 454,396,728,100 |
| Total I2046 SPOT | | | | | | | | | 320,220,251,626,000.00 | 76,607,715,700 | 454,396,728,100 |
| Total For I2046 | | | | | | | | | 320,220,251,626,000.00 | 76,607,715,700 | 454,396,728,100 |
| I2050 On 31/12/2050 Spot Bond | | | 4.17000 | 119.36894 | 4.17000 | 119.32930 | | | 255,749,148,687,000.00 | 61,330,731,100 | 508,710,760,400 |
| Total I2050 SPOT | | | | | | | | | 255,749,148,687,000.00 | 61,330,731,100 | 508,710,760,400 |
| Total For I2050 | | | | | | | | | 255,749,148,687,000.00 | 61,330,731,100 | 508,710,760,400 |
| IBG01 On 07/02/2025 Spot Bond | | | | | 0.00000 | 100.13285 | | | 0.00 | 0 | |
| Total IBG01 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 IBG01 | | | | | | | | | | 0.00 | 0 | |
| IBG02 On 07/02/2027 Spot Bond | | | | | 0.00000 | 100.13654 | | | | 0.00 | 0 | |
| Total IBG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBG02 | | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 1.89000 | 327.56566 | 1.89000 | 327.47688 | | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.23244 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.14025 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.05779 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.01849 | | | | 0.00 | 0 | 10,000,00 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.48623 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.86355 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.09123 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.13987 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.07276 | | | | 0.00 | 223,200,000 | 55,800,00 |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 223,200,000 | 55,800,00 |
| Total For IBL138 | | | | | | | | | | 0.00 | 223,200,000 | 55,800,00 |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 99.87455 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.97396 | | | | 0.00 | 398,400,000 | 99,600,00 |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 398,400,000 | 99,600,00 |
| Total For IBL145 | | | | | | | | | | 0.00 | 398,400,000 | 99,600,00 |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.72995 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 101.27376 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 101.31856 | | | | 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 | 99.92978 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 100.29974 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 100.02362 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 99.30705 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 99.89995 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.46870 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.48448 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 100.19971 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 99.97690 | | | | 0.00 | 0 | |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL168 | | | | | | | | | | 0.00 | 0 | |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.48975 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 100.36946 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 101.34654 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 101.58897 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 101.03929 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 101.07079 | | | | 0.00 | 0 | |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 100.57612 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL193 On 20/10/2022 Spot Bond | | | | | 0.00000 | 100.38763 | | | | 0.00 | 0 | |
| Total IBL193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL193 | | | | | | | | | | 0.00 | 0 | |
| IBL196 On 08/11/2022 Spot Bond | | | | | 0.00000 | 100.16159 | | | | 0.00 | 0 | |
| Total IBL196 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 IBL196 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.14331 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 100.08311 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 101.19280 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 101.22817 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2022 Spot Bond | | | | | 0.00000 | 100.41965 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.29456 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.24005 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL205 On 09/12/2022 Spot Bond | | | | | 0.00000 | 101.05820 | | | | 0.00 | 0 | |
| Total IBL205 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL205 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 101.18552 | | | | 0.00 | 0 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL207 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.26253 | | | | 0.00 | 0 | |
| Total IBL207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL207 | | | | | | | | | | 0.00 | 0 | |
| IBL208 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.28598 | | | | 0.00 | 0 | |
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | |
| IBL210 On 18/02/2027 Spot Bond | | | | | 0.00000 | 99.94425 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL210 | | | | | | | | | | 0.00 | 0 | |
| IBL211 On 21/08/2022 Spot Bond | | | | | 0.00000 | 99.87311 | | | | 0.00 | 0 | |
| Total IBL211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL211 | | | | | | | | | | 0.00 | 0 | |
| IBL212 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.87311 | | | | 0.00 | 0 | |
| Total IBL212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL212 | | | | | | | | | | 0.00 | 0 | |
| IBL213 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.87311 | | | | 0.00 | 0 | |
| Total IBL213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL213 | | | | | | | | | | 0.00 | 0 | |
| IBL214 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.87311 | | | | 0.00 | 0 | |
| Total IBL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL214 | | | | | | | | | | 0.00 | 0 | |
| IBL215 On 07/09/2022 Spot Bond | | | | | 0.00000 | 100.60170 | | | | 0.00 | 0 | |
| Total IBL215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL215 | | | | | | | | | | 0.00 | 0 | |
| IBL216 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.98390 | | | | 0.00 | 0 | |
| Total IBL216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL216 | | | | | | | | | | 0.00 | 0 | |
| IBL217 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.88851 | | | | 0.00 | 0 | |
| Total IBL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL217 | | | | | | | | | | 0.00 | 0 | |
| IBL218 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.68304 | | | | 0.00 | 0 | |
| Total IBL218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL218 | | | | | | | | | | 0.00 | 0 | |
| IBL219 On 31/03/2025 Spot Bond | | | | | 0.00000 | 99.56825 | | | | 0.00 | 0 | |
| Total IBL219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL219 | | | | | | | | | | 0.00 | 0 | |
| IBL220 On 31/03/2027 Spot Bond | | | | | 0.00000 | 99.57404 | | | | 0.00 | 0 | |
| Total IBL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL220 | | | | | | | | | | 0.00 | 0 | |
| IBL221 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.46868 | | | | 0.00 | 0 | |
| Total IBL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL221 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL222 On 13/05/2025 Spot Bond | | | 8.05000 | 8.05000 | 8.05000 | 102.03640 | | | | 0.00 | 0 | |
| Total IBL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL222 | | | | | | | | | | 0.00 | 0 | |
| IBL223 On 10/05/2027 Spot Bond | | | | | 0.00000 | 100.10655 | | | | 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 | 102.03276 | | | | 0.00 | 0 | |
| Total IBL224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL224 | | | | | | | | | | 0.00 | 0 | |
| IBL225 On 25/05/2025 Spot Bond | | | | | 0.00000 | 101.37460 | | | | 0.00 | 0 | |
| Total IBL225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL225 | | | | | | | | | | 0.00 | 0 | |
| IBL226 On 25/05/2023 Spot Bond | | | | | 0.00000 | 100.10401 | | | | 0.00 | 0 | |
| Total IBL226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL226 | | | | | | | | | | 0.00 | 0 | |
| IBL227 On 25/05/2027 Spot Bond | | | | | 0.00000 | 98.97064 | | | | 0.00 | 0 | |
| Total IBL227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL227 | | | | | | | | | | 0.00 | 0 | |
| IBL228 On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.22768 | | | | 0.00 | 0 | |
| Total IBL228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL228 | | | | | | | | | | 0.00 | 0 | |
| IBL229 On 13/06/2025 Spot Bond | | | | | 0.00000 | 101.13979 | | | | 0.00 | 0 | |
| Total IBL229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL229 | | | | | | | | | | 0.00 | 0 | |
| IBL230 On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.17391 | | | | 0.00 | 0 | |
| Total IBL230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL230 | | | | | | | | | | 0.00 | 0 | |
| IBL231 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.95308 | | | | 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 | 101.25173 | | | | 0.00 | 0 | |
| Total IBL232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL232 | | | | | | | | | | 0.00 | 0 | |
| IBL233 On 29/06/2025 Spot Bond | | | | | 0.00000 | 100.79124 | | | | 0.00 | 0 | |
| Total IBL233 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 IBL233 | | | | | | | | | | 0.00 | 0 | |
| IBL234 On 29/06/2027 Spot Bond | | | | | 0.00000 | 100.82325 | | | | 0.00 | 0 | |
| Total IBL234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL234 | | | | | | | | | | 0.00 | 0 | |
| IBL235 On 04/07/2024 Spot Bond | | | | | 0.00000 | 101.07711 | | | | 0.00 | 0 | |
| Total IBL235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL235 | | | | | | | | | | 0.00 | 0 | |
| IBL236 On 06/07/2024 Spot Bond | | | | | 0.00000 | 99.20351 | | | | 0.00 | 0 | |
| Total IBL236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL236 | | | | | | | | | | 0.00 | 0 | |
| IBL237 On 08/07/2024 Spot Bond | | | | | 0.00000 | 100.94392 | | | | 0.00 | 0 | |
| Total IBL237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL237 | | | | | | | | | | 0.00 | 0 | |
| IBL238 On 14/07/2023 Spot Bond | | | | | 0.00000 | 100.43253 | | | | 0.00 | 0 | |
| Total IBL238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL238 | | | | | | | | | | 0.00 | 0 | |
| IBL239 On 18/07/2027 Spot Bond | | | | | 0.00000 | 100.44213 | | | | 0.00 | 0 | |
| Total IBL239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL239 | | | | | | | | | | 0.00 | 0 | |
| IBL240 On 18/07/2024 Spot Bond | | | 10.80000 | 100.41851 | 10.80000 | 96.37668 | | | | 0.00 | 0 | |
| Total IBL240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL240 | | | | | | | | | | 0.00 | 0 | |
| IBL241 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.34985 | | | | 0.00 | 0 | |
| Total IBL241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL241 | | | | | | | | | | 0.00 | 0 | |
| IBL242 On 27/01/2024 Spot Bond | | | | | 0.00000 | 100.36503 | | | | 0.00 | 0 | |
| Total IBL242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL242 | | | | | | | | | | 0.00 | 0 | |
| IBL243 On 04/08/2023 Spot Bond | | | | | 0.00000 | 100.20434 | | | | 0.00 | 0 | |
| Total IBL243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL243 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 8.62000 | 102.23151 | 8.62000 | 102.20769 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 6.99000 | 103.02477 | 6.99000 | 103.00542 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.52686 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.54000 | 102.17231 | 9.54000 | 102.14643 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 13/05/2030 Spot Bond | | | 10.83000 | 105.16649 | 10.83000 | 105.22961 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.12000 | 104.41855 | 10.12000 | 104.39039 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.05503 | | | | 0.00 | 0 | 2,258,600,00 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 2,258,600,00 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 2,258,600,00 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.43749 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 97.99092 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.14217 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.77323 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 100.97015 | | | | 0.00 | 6,000,000,000 | 3,000,000,00 |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,00 |
| Total For IDCG21 | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,00 |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.42077 | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |
| Total For IDCG22 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 96.79640 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.04216 | | | | 0.00 | 0 | |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 8.85000 | 101.30738 | 8.85000 | 101.28341 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 103.32321 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.30769 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 104.02078 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 101.29836 | | | | 0.00 | 0 | |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 106.46631 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 100.27125 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.67121 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 100.97128 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| INLV12 On 25/06/2027 Spot Bond | | | | | 0.00000 | 100.89037 | | | | 0.00 | 0 | |
| Total INLV12 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 INLV12 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.92729 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.20297 | | | | 0.00 | 72,000,000 | 18,000,00 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 72,000,000 | 18,000,00 |
| Total For IPF24 | | | | | | | | | | 0.00 | 72,000,000 | 18,000,00 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.47047 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.02325 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.02434 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.14000 | | | | 0.00 | 0 | 100,000,00 |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 99.62653 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.76549 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.09702 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 101.67689 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 4.74000 | 204.42032 | 4.74000 | 204.34922 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 104.40459 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IV19A On 31/03/2028 Spot Bond | | | 4.64000 | 205.45897 | 4.64000 | 205.38808 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC116 On 16/08/2022 Spot Bond | | | | | 0.00000 | 99.97768 | | | | 0.00 | 0 | |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.72983 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.47953 | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total For IVC145 | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.58155 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 101.18455 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.53152 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.40024 | | | | 0.00 | 0 | 2,931,400,000 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 2,931,400,000 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 2,931,400,000 |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.25402 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.61343 | | | | 0.00 | 0 | 4,738,300,00 |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | 4,738,300,00 |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | 4,738,300,00 |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.07229 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2022 Spot Bond | | | 7.40000 | 101.09696 | 7.40000 | 101.07698 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC188 On 02/12/2022 Spot Bond | | | | | 0.00000 | 101.71289 | | | | 0.00 | 0 | |
| Total IVC188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC188 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 101.69429 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2023 Spot Bond | | | 7.23000 | 100.30928 | 7.23000 | 100.28992 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 101.47505 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2022 Spot Bond | | | 7.45000 | 103.40840 | 7.45000 | 103.38736 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 101.38110 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2022 Spot Bond | | | 7.39000 | 103.38103 | 7.39000 | 103.36017 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC203 On 14/10/2022 Spot Bond | | | | | 0.00000 | 100.48463 | | | | 0.00 | 0 | |
| Total IVC203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC203 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2022 Spot Bond | | | | | 0.00000 | 99.94499 | | | | 0.00 | 0 | |
| Total IVC204 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 IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC206 On 29/11/2022 Spot Bond | | | 6.10000 | 6.10000 | 6.10000 | 101.25624 | | | | 0.00 | 0 | |
| Total IVC206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC206 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.20265 | | | | 0.00 | 0 | |
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC208 | | | | | | | | | | 0.00 | 0 | |
| IVC209 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.89772 | | | | 0.00 | 0 | |
| Total IVC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC209 | | | | | | | | | | 0.00 | 0 | |
| IVC210 On 28/01/2024 Spot Bond | | | | | 0.00000 | 100.70377 | | | | 0.00 | 0 | |
| Total IVC210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC210 | | | | | | | | | | 0.00 | 0 | |
| IVC211 On 21/02/2023 Spot Bond | | | 7.85000 | 7.85000 | 7.85000 | 99.36793 | | | | 0.00 | 0 | |
| Total IVC211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC211 | | | | | | | | | | 0.00 | 0 | |
| IVC212 On 27/02/2023 Spot Bond | | | 8.55000 | 8.55000 | 8.55000 | 101.59287 | | | | 0.00 | 0 | |
| Total IVC212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC212 | | | | | | | | | | 0.00 | 0 | |
| IVC213 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.40130 | | | | 0.00 | 0 | |
| Total IVC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC213 | | | | | | | | | | 0.00 | 0 | |
| IVC214 On 28/04/2023 Spot Bond | | | | | 0.00000 | 100.36668 | | | | 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 | 102.42371 | | | | 0.00 | 0 | |
| Total IVC215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC215 | | | | | | | | | | 0.00 | 0 | |
| IVC216 On 22/04/2025 Spot Bond | | | 8.45000 | 102.65782 | 8.45000 | 102.63461 | | | | 0.00 | 0 | |
| Total IVC216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC216 | | | | | | | | | | 0.00 | 0 | |
| IVC217 On 02/05/2023 Spot Bond | | | 7.20000 | 101.55875 | 7.20000 | 101.14329 | | | | 0.00 | 0 | |
| Total IVC217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC217 | | | | | | | | | | 0.00 | 0 | |
| IVC221 On 07/02/2023 Spot Bond | | | | | 0.00000 | 100.13073 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC221 | | | | | | | | | | 0.00 | 0 | |
| IVC222 On 28/07/2024 Spot Bond | | | 9.09000 | 9.09000 | 9.09000 | 100.43575 | | | | 0.00 | 0 | |
| Total IVC222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC222 | | | | | | | | | | 0.00 | 0 | |
| IVC223 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.33182 | | | | 0.00 | 0 | |
| Total IVC223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC223 | | | | | | | | | | 0.00 | 0 | |
| IVZ099 On 01/09/2022 Spot Bond | | | 6.15000 | 6.15000 | 6.15000 | 99.63068 | | | | 0.00 | 0 | |
| Total IVZ099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ099 | | | | | | | | | | 0.00 | 0 | |
| IVZ101 On 04/10/2022 Spot Bond | | | 6.20000 | 6.20000 | 6.20000 | 99.07440 | | | | 0.00 | 0 | |
| Total IVZ101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ101 | | | | | | | | | | 0.00 | 0 | |
| IVZ105 On 13/10/2022 Spot Bond | | | 6.25000 | 6.25000 | 6.25000 | 98.91599 | | | | 0.00 | 0 | |
| Total IVZ105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ105 | | | | | | | | | | 0.00 | 0 | |
| IVZ106 On 25/08/2022 Spot Bond | | | 6.15000 | 6.15000 | 6.15000 | 99.74790 | | | | 0.00 | 0 | |
| Total IVZ106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ106 | | | | | | | | | | 0.00 | 0 | |
| IVZ107 On 27/10/2022 Spot Bond | | | 6.25000 | 6.25000 | 6.25000 | 98.68199 | | | | 0.00 | 0 | |
| Total IVZ107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ107 | | | | | | | | | | 0.00 | 0 | |
| IVZ108 On 08/09/2022 Spot Bond | | | 6.15000 | 6.15000 | 6.15000 | 99.51375 | | | | 0.00 | 0 | |
| Total IVZ108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ108 | | | | | | | | | | 0.00 | 0 | |
| IVZ110 On 29/09/2022 Spot Bond | | | 6.20000 | 6.20000 | 6.20000 | 99.15784 | | | | 0.00 | 0 | |
| Total IVZ110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ110 | | | | | | | | | | 0.00 | 0 | |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.18737 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 101.72028 | | | | 0.00 | 73,600,000 | 18,400,00 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 73,600,000 | 18,400,00 |
| Total For KAP012 | | | | | | | | | | 0.00 | 73,600,000 | 18,400,00 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.65297 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.52389 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.42449 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP018 On 14/04/2024 Spot Bond | | | | | 0.00000 | 100.67753 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP019 On 28/07/2024 Spot Bond | | | | | 0.00000 | 100.37258 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |
| KAP020 On 15/12/2025 Spot Bond | | | | | 0.00000 | 101.07777 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP021 On 15/09/2026 Spot Bond | | | | | 0.00000 | 101.08107 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP022 On 18/02/2025 Spot Bond | | | | | 0.00000 | 100.12454 | | | | 0.00 | 0 | |
| Total KAP022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP022 | | | | | | | | | | 0.00 | 0 | |
| KAP023 On 04/03/2027 Spot Bond | | | | | 0.00000 | 101.22541 | | | | 0.00 | 0 | |
| Total KAP023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP023 | | | | | | | | | | 0.00 | 0 | |
| KAP024 On 12/04/2025 Spot Bond | | | | | 0.00000 | 100.51994 | | | | 0.00 | 0 | |
| Total KAP024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP024 | | | | | | | | | | 0.00 | 0 | |
| KAP025 On 12/04/2027 Spot Bond | | | | | 0.00000 | 100.54129 | | | | 0.00 | 0 | |
| Total KAP025 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 KAP025 | | | | | | | | | | 0.00 | 0 | |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.64756 | | | | 0.00 | 0 | 1,686,900,00 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 1,686,900,00 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 1,686,900,00 |
| KW01 On 31/10/2027 Spot Bond | | | 9.60000 | 119.61578 | 9.60000 | 119.58530 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL06 On 04/10/2022 Spot Bond | | | 8.41000 | 103.92666 | 8.41000 | 103.90298 | | | | 0.00 | 0 | |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.93350 | | | | 0.00 | 0 | 1,826,300,00 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 1,826,300,00 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 1,826,300,00 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.94949 | | | | 0.00 | 0 | 48,000,00 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 48,000,00 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 48,000,00 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.91130 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.69968 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 104.36399 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LHC01 On 19/07/2025 Spot Bond | | | | | 0.00000 | 100.40760 | | | | 0.00 | 0 | |
| Total LHC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC01 | | | | | | | | | | 0.00 | 0 | |
| LHC02 On 19/07/2027 Spot Bond | | | | | 0.00000 | 100.42163 | | | | 0.00 | 2,000,000,000 | 2,000,000,00 |
| Total LHC02 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,00 |
| Total For LHC02 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,00 |
| LRFA3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.79039 | | | | 0.00 | 0 | |
| Total LRFA3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA3 | | | | | | | | | | 0.00 | 0 | |
| LRFB3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.86559 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total LRFB3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB3 | | | | | | | | | | 0.00 | 0 | |
| LRFC3 On 20/11/2022 Spot Bond | | | | | 0.00000 | 99.86277 | | | | 0.00 | 0 | |
| Total LRFC3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC3 | | | | | | | | | | 0.00 | 0 | |
| MBF06 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.74453 | | | | 0.00 | 0 | 1,499,700,00 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 0 | 1,499,700,00 |
| Total For MBF065 | | | | | | | | | | 0.00 | 0 | 1,499,700,00 |
| MBF06 On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.07865 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.42837 | | | | 0.00 | 0 | |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 17/09/2024 Spot Bond | | | | | 0.00000 | 100.93172 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.19269 | | | | 0.00 | 0 | |
| Total MBF072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF072 | | | | | | | | | | 0.00 | 0 | |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.40474 | | | | 0.00 | 0 | 1,800,500,00 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,500,00 |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | 1,800,500,00 |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 99.85367 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.36166 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.04643 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.73937 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| MBP04' On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.07291 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05' On 23/08/2022 Spot Bond | | | | | 0.00000 | 99.87207 | | | | 0.00 | 0 | |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.15000 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05' On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.72775 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0' On 12/08/2025 Spot Bond | | | 8.85000 | 8.85000 | 8.85000 | 106.40881 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0' On 12/08/2022 Spot Bond | | | 7.92900 | 99.91319 | 7.92900 | 99.93487 | | | | 0.00 | 0 | |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | |
| MMIG0' On 19/10/2028 Spot Bond | | | | | 0.00000 | 101.74003 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0' On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.89734 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 102.11201 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For MML01 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| MML02 On 10/12/2026 Spot Bond | | | 9.50000 | 100.94592 | 9.50000 | 100.92032 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 102.56842 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 9.75000 | 92.97401 | 9.75000 | 95.37772 | | | | 0.00 | 0 | |
| Total MML04 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 MML04 | | | | | | | | | | 0.00 | 0 | |
| MML05 On 25/05/2027 Spot Bond | | | | | 0.00000 | 99.80871 | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total MML05 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total For MML05 | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| MML06 On 25/05/2029 Spot Bond | | | 10.19000 | 101.36141 | 10.19000 | 101.33403 | | | | 0.00 | 0 | |
| Total MML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML06 | | | | | | | | | | 0.00 | 0 | |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.74341 | | | | 0.00 | 0 | |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.55125 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.89318 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 103.04819 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.84357 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.25281 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 102.60243 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.81965 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 102.36770 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 102.16651 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.47329 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 9.44500 | 97.00295 | 9.44500 | 96.97862 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 100.40494 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 101.66034 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 102.26249 | | | | 0.00 | 0 | |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 102.84083 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.52318 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 101.59460 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 102.00125 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.86081 | | | | 0.00 | 0 | |
| Total MWAR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR04 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 99.85327 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.13562 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2024 Spot Bond | | | | | 0.00000 | 99.85505 | | | | 0.00 | 0 | |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR07 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/05/2025 Spot Bond | | | | | 0.00000 | 99.85517 | | | | 0.00 | 0 | |
| Total MWAR08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR08 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.89464 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.11867 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.30893 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.48375 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM01 On 19/11/2022 Spot Bond | | | 8.14000 | 101.96964 | 8.14000 | 101.94737 | | | | 0.00 | 0 | |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 8.50000 | 101.81076 | 8.50000 | 101.78774 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 10.38000 | 100.83196 | 10.38000 | 100.80423 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.67866 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.33453 | | | | 0.00 | 0 | |
| Total NBG03G 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 NBG03G | | | | | | | | | 0.00 | 0 | |
| NBG04 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.44126 | | | 0.00 | 0 | |
| Total NBG04G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG04G | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.46044 | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 100.33170 | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 101.00627 | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 8.06500 | 106.39378 | 8.06500 | 106.37092 | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 8.30000 | 102.61755 | 8.30000 | 102.59488 | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 9.03500 | 105.94145 | 9.03500 | 105.91588 | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 9.03500 | 106.29944 | 9.03500 | 106.27378 | | 4,878,900,000,000.00 | 540,000,000 | 50,000,00 | |
| Total NBK20A SPOT | | | | | | | | 4,878,900,000,000.00 | 540,000,000 | 50,000,00 | |
| Total For NBK20A | | | | | | | | 4,878,900,000,000.00 | 540,000,000 | 50,000,00 | |
| NBK21 On 21/07/2027 Spot Bond | | | 9.29000 | 105.94144 | 9.29000 | 105.91530 | | 78,716,028,000.00 | 8,473,200 | 12,118,30 | |
| Total NBK21A SPOT | | | | | | | | 78,716,028,000.00 | 8,473,200 | 12,118,30 | |
| Total For NBK21A | | | | | | | | 78,716,028,000.00 | 8,473,200 | 12,118,30 | |
| NBK22 On 19/11/2022 Spot Bond | | | 7.40000 | 103.05022 | 7.40000 | 103.02974 | | 0.00 | 0 | | |
| Total NBK22A SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK22A | | | | | | | | 0.00 | 0 | | |
| NBK23 On 19/11/2025 Spot Bond | | | 7.97800 | 110.19229 | 7.97800 | 110.16887 | | 0.00 | 0 | | |
| Total NBK23A SPOT | | | | | | | | 0.00 | 0 | | |
| Total For NBK23A | | | | | | | | 0.00 | 0 | | |
| NBK24 On 19/11/2027 Spot Bond | | | 9.02000 | 110.49475 | 9.02000 | 110.46826 | | 0.00 | 0 | 1,000,000,00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total 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 | | | 7.82000 | 7.82000 | 7.82000 | 101.32362 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.03429 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 62.52112 | 100.00000 | 62.38350 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26 On 22/04/2026 Spot Bond | | | | | 0.00000 | 102.63060 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 8.91500 | 109.90713 | 8.91500 | 109.88108 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 7.45300 | 102.70638 | 7.45300 | 102.68595 | | | | 0.00 | 0 | 100,000,00 |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| NBK29 On 31/07/2026 Spot Bond | | | 8.42000 | 107.32590 | 8.42000 | 107.30186 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 8.09000 | 102.00397 | 8.09000 | 101.98163 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 7.90000 | 104.24760 | 7.90000 | 104.22565 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.45626 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 100.75089 | | | | 0.00 | 0 | 1,430,000,00 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 1,430,000,00 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 1,430,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.27816 | | | | 0.00 | 0 | 8,137,000,00 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 8,137,000,00 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 8,137,000,00 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.17500 | 11.17500 | 11.17500 | 79.18779 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 102.86640 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.75650 | | | | 0.00 | 0 | 2,350,000,00 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 2,350,000,00 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 2,350,000,00 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.31950 | | | | 0.00 | 0 | |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.65734 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.04428 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.27561 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.75282 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.92135 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 102.07805 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.98466 | | | | 0.00 | 0 | |
| Total NBK54B 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 NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.54104 | | | | 0.00 | 0 | |
| Total NBK56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.38304 | | | | 0.00 | 0 | |
| Total NBK57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.66915 | | | | 0.00 | 0 | |
| Total NBK58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK58 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.48423 | | | | 0.00 | 0 | |
| Total NBK59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK59 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2025 Spot Bond | | | | | 0.00000 | 101.43411 | | | | 0.00 | 0 | |
| Total NBK60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 100.76948 | | | | 0.00 | 0 | |
| Total NBK61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.45357 | | | | 0.00 | 0 | |
| Total NBK62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 100.94355 | | | | 0.00 | 0 | |
| Total NBK64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK64 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.99687 | | | | 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 | | | 10.34500 | 104.74785 | 10.34500 | 104.71914 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.98924 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.00000 | 104.93380 | 10.00000 | 104.90598 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.99687 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.00891 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.02414 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.16481 | | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.16481 | | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 101.68801 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.13222 | | | | 0.00 | 0 | 3,415,300,00 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 3,415,300,00 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 3,415,300,00 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.56627 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.47784 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.61697 | | | | 0.00 | 0 | |
| Total NGL07 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 NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 105.98286 | | | | 0.00 | 204,800,000 | 51,200,00 |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 204,800,000 | 51,200,00 |
| Total For NGL08 | | | | | | | | | | 0.00 | 204,800,000 | 51,200,00 |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 102.01548 | | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.86140 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGLT11 On 20/10/2023 Spot Bond | | | | | 0.00000 | 102.95566 | | | | 0.00 | 0 | |
| Total NGLT11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT11 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 104.04629 | | | | 0.00 | 0 | 80,000,00 |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 105.21706 | | | | 0.00 | 0 | 30,000,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 104.86442 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 104.42180 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 103.88035 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 105.55473 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT10 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.29005 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT11 On 27/12/2026 Spot Bond | | | | | 0.00000 | 101.11537 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT111 On 23/04/2027 Spot Bond | | | | | 0.00000 | 100.51001 | | | | 0.00 | 0 | |
| Total NGT111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT111 | | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 103.77796 | | | | 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 | 101.36080 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 103.99495 | | | | 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 | 101.57979 | | | | 0.00 | 0 | 700,000,00 |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 103.34875 | | | | 0.00 | 0 | 12,340,000,00 |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | 12,340,000,00 |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | 12,340,000,00 |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 102.43510 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 102.85054 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.15500 | 5.15500 | 5.15500 | 226.08039 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 218.22914 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 2.92500 | 2.92500 | 2.92500 | 160.89050 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| NI29 | On | 31/03/2029 | Spot Bond | | | 4.22000 | 4.22000 | 4.22000 | 114.69876 | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | | | 0.00 | 0 | |
| NI33 | On | 28/02/2033 | Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | | | 0.00 | 0 | |
| NI38 | On | 31/01/2038 | Spot Bond | | | 4.90000 | 4.90000 | 4.90000 | 117.66208 | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | | | 0.00 | 0 | |
| NILB11 | On | 31/01/2025 | Spot Bond | | | 3.03000 | 3.03000 | 3.03000 | 160.48991 | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | | | 0.00 | 0 | |
| NILB12 | On | 07/12/2033 | Spot Bond | | | 3.45000 | 264.15027 | 3.45000 | 264.06755 | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | | | 0.00 | 0 | |
| NILB13 | On | 31/01/2025 | Spot Bond | | | 2.83000 | 2.83000 | 2.83000 | 161.25397 | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | | | 0.00 | 0 | |
| NILB14 | On | 31/03/2028 | Spot Bond | | | 3.09500 | 3.09500 | 3.09500 | 222.23703 | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | | | 0.00 | 0 | |
| NILB15 | On | 31/03/2028 | Spot Bond | | | 3.24000 | 220.65774 | 3.24000 | 220.58987 | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | | | 0.00 | 0 | |
| NILB17 | On | 31/01/2038 | Spot Bond | | | 4.92000 | 91.66123 | 4.92000 | 117.37332 | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | | | 0.00 | 0 | |
| NN014 | On | 10/09/2024 | Spot Bond | | | | | 0.00000 | 101.33185 | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | | | 0.00 | 0 | |
| NN016 | On | 20/03/2024 | Spot Bond | | | | | 0.00000 | 100.95521 | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | | | 0.00 | 0 | |
| NN019 | On | 11/10/2022 | Spot Bond | | | | | 0.00000 | 100.44145 | | | 0.00 | 0 | |
| Total NN019 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 Interc |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total For NN019 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 139.63301 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.16675 | | | | 0.00 | 204,800,000 | 51,200,00 |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 204,800,000 | 51,200,00 |
| Total For NN022 | | | | | | | | | | 0.00 | 204,800,000 | 51,200,00 |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 100.35732 | | | | 0.00 | 330,000,000 | 82,500,00 |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 330,000,000 | 82,500,00 |
| Total For NN023 | | | | | | | | | | 0.00 | 330,000,000 | 82,500,00 |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.57549 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 99.84057 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 99.21550 | | | | 0.00 | 299,600,000 | 74,900,00 |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 299,600,000 | 74,900,00 |
| Total For NN034 | | | | | | | | | | 0.00 | 299,600,000 | 74,900,00 |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.08074 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 129.66029 | | | | 0.00 | 0 | 2,600,000,00 |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | 2,600,000,00 |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | 2,600,000,00 |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 99.98465 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 99.85885 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 100.41987 | | | | 0.00 | 440,000,000 | 110,000,00 |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 440,000,000 | 110,000,00 |
| Total For NN040 | | | | | | | | | | 0.00 | 440,000,000 | 110,000,00 |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 160.76764 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.00020 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 160.53791 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 153.54113 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.11774 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 134.14613 | | | | 0.00 | 0 | 5,200,000,00 |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | 5,200,000,00 |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | 5,200,000,00 |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 96.71825 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 88.58015 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 96.15827 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.16925 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 102.44659 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 102.81640 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.88400 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.75192 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN100 On 18/08/2022 Spot Bond | | | | | 0.00000 | 99.94106 | | | | 0.00 | 0 | |
| Total NN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN100 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.02654 | | | | 0.00 | 0 | |
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.09854 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.02654 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN114 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.51538 | | | | 0.00 | 0 | |
| Total NN114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN114 | | | | | | | | | | 0.00 | 0 | |
| NN115 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.67422 | | | | 0.00 | 0 | |
| Total NN115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN115 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.47585 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 100.33260 | | | | 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 | 101.02562 | | | | 0.00 | 0 | |
| Total NN163 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 NN163 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 96.96821 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 122.94000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 115.30000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 125.28000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 07/07/2025 Spot Bond | | | | | 0.00000 | 123.40000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 21/09/2023 Spot Bond | | | | | 0.00000 | 122.36801 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 17/02/2026 Spot Bond | | | | | 0.00000 | 90.96942 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 133.63859 | | | | 0.00 | 0 | |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 20/07/2026 Spot Bond | | | | | 0.00000 | 91.55188 | | | | 0.00 | 0 | |
| Total NNF042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF042 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 04/08/2026 Spot Bond | | | | | 0.00000 | 97.42271 | | | | 0.00 | 0 | |
| Total NNF046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF046 | | | | | | | | | | 0.00 | 0 | |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 101.43406 | | | | 0.00 | 0 | |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | |
| NNF06: On 31/10/2022 Spot Bond | | | | | 0.00000 | 104.44137 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NNF066 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF066 | | | | | | | | | | 0.00 | 0 | |
| 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 | 101.05111 | | | | 0.00 | 0 | |
| Total NNF082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF082 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 19/09/2022 Spot Bond | | | | | 0.00000 | 100.87964 | | | | 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 | |
| NNF08 On 28/10/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF085 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF085 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 125.77595 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 88.88495 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 101.52893 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.53821 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2053 Spot Bond | | | | | 0.00000 | 101.45089 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NQ1B10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.23278 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.18381 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B20 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.63017 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B21 On 22/05/2054 Spot Bond | | | | | 0.00000 | 101.56565 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.33611 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 112.02018 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D5 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.37054 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA022 On 31/10/2022 Spot Bond | | | 8.50000 | 104.27940 | 8.50000 | 104.25555 | | | | 0.00 | 0 | |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | |
| NRA023 On 31/05/2023 Spot Bond | | | 2.32000 | 208.18101 | 2.32000 | 208.12213 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA028 On 30/11/2028 Spot Bond | | | 11.11000 | 107.59982 | 11.11000 | 107.56802 | | | | 0.00 | 0 | 420,000,00 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| NRA028/R186 On 30/11/2028 Spot Bond | | | 100.00000 | 15.06354 | 100.00000 | 15.03019 | | | | 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 | 100.43245 | | | | 0.00 | 0 | |
| Total NTC23 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 NTC23 | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.84344 | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 101.35582 | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.52605 | | | 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 | 100.87620 | | | 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 | 100.36164 | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC33 | | | | | | | | | 0.00 | 0 | |
| NTC34 On 26/02/2025 Spot Bond | | | | | 0.00000 | 101.60046 | | | 0.00 | 0 | |
| Total NTC34 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTC34 | | | | | | | | | 0.00 | 0 | |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 101.03585 | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | 0.00 | 0 | |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.14760 | | | 0.00 | 0 | |
| Total OMI01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For OMI01 | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 8.30000 | 110.52887 | 8.30000 | 110.50445 | | | 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 | | | 8.08500 | 104.77695 | 8.08500 | 104.75388 | | 9,611,448,000,000.00 | 1,188,800,000 | 594,400,00 | |
| Total OML09 SPOT | | | | | | | | 9,611,448,000,000.00 | 1,188,800,000 | 594,400,00 | |
| Total For OML09 | | | | | | | | 9,611,448,000,000.00 | 1,188,800,000 | 594,400,00 | |
| OML10 On 14/09/2025 Spot Bond | | | 8.67500 | 111.85888 | 8.67500 | 111.83308 | | 0.00 | 0 | 670,000,00 | |

| 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 OML10 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.70285 | | | | 0.00 | 0 | 2,500,000,00 |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 103.03923 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.21845 | | | | 0.00 | 0 | |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML13 | | | | | | | | | | 0.00 | 0 | |
| OML14 On 23/06/2027 Spot Bond | | | | | 0.00000 | 100.86861 | | | | 0.00 | 0 | |
| Total OML14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML14 | | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 101.46079 | | | | 0.00 | 0 | 400,000,00 |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 102.13270 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 100.82236 | | | | 0.00 | 0 | |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 100.83445 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PMM56 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.44524 | | | | 0.00 | 0 | 1,610,000,00 |
| Total PMM56 SPOT | | | | | | | | | | 0.00 | 0 | 1,610,000,00 |
| Total For PMM56 | | | | | | | | | | 0.00 | 0 | 1,610,000,00 |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 100.64832 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For PMM57 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| PMM58 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.43780 | | | | 0.00 | 0 | |
| Total PMM58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM58 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| R186 On 21/12/2026 Spot Bond | | | 8.46500 | 108.85811 | 8.60000 | 108.33009 | | | 870,422,211,592,500.00 | 1,520,427,904,500 | 2,068,223,710,81 |
| Total R186 SPOT | | | | | | | | | 70,422,211,592,500.00 | 520,427,904,500 | 068,223,710,81 |
| Total For R186 | | | | | | | | | 70,422,211,592,500.00 | 520,427,904,500 | 068,223,710,81 |
| R197 On 07/12/2023 Spot Bond | | | 0.82000 | 332.01778 | 0.82000 | 331.93740 | | | 1,760,859,718,000.00 | 2,147,389,900 | 264,222,803,90 |
| Total R197 SPOT | | | | | | | | | 1,760,859,718,000.00 | 2,147,389,900 | 264,222,803,90 |
| Total For R197 | | | | | | | | | 1,760,859,718,000.00 | 2,147,389,900 | 264,222,803,90 |
| R202 On 07/12/2023 Spot Bond | | | 4.16000 | 247.47545 | 4.15500 | 247.50622 | | | 196,456,146,432,000.00 | 47,225,035,200 | 243,593,905,00 |
| Total R202 SPOT | | | | | | | | | 16,456,146,432,000.00 | 47,225,035,200 | 243,593,905,00 |
| Total For R202 | | | | | | | | | 16,456,146,432,000.00 | 47,225,035,200 | 243,593,905,00 |
| R2023 On 28/02/2023 Spot Bond | | | 6.80000 | 104.05039 | 6.90000 | 103.97869 | | | 216,399,586,480,000.00 | 31,823,468,600 | 259,580,974,30 |
| Total R2023 SPOT | | | | | | | | | 16,399,586,480,000.00 | 31,823,468,600 | 259,580,974,30 |
| Total For R2023 | | | | | | | | | 16,399,586,480,000.00 | 31,823,468,600 | 259,580,974,30 |
| R2030 On 31/01/2030 Spot Bond | | | 9.79000 | 91.02138 | 10.01000 | 89.92930 | | | 078,048,056,862,000.00 | 1,642,292,957,800 | 2,359,810,448,80 |
| Total R2030 SPOT | | | | | | | | | 78,048,056,862,000.00 | 642,292,957,800 | 359,810,448,80 |
| Total For R2030 | | | | | | | | | 78,048,056,862,000.00 | 642,292,957,800 | 359,810,448,80 |
| R2032 On 31/03/2032 Spot Bond | | | 10.24000 | 91.09148 | 10.46000 | 89.85866 | | | 371,082,175,488,000.00 | 1,696,394,743,700 | 1,617,463,176,50 |
| Total R2032 SPOT | | | | | | | | | 1,082,175,488,000.00 | 696,394,743,700 | 517,463,176,50 |
| Total For R2032 | | | | | | | | | 1,082,175,488,000.00 | 696,394,743,700 | 517,463,176,50 |
| R2035 On 28/02/2035 Spot Bond | | | 10.50500 | 92.84780 | 10.69500 | 91.63102 | | | 387,910,918,089,500.00 | 1,369,625,027,900 | 1,929,996,899,10 |
| Total R2035 SPOT | | | | | | | | | 17,910,918,089,500.00 | 369,625,027,900 | 329,996,899,10 |
| Total For R2035 | | | | | | | | | 17,910,918,089,500.00 | 369,625,027,900 | 329,996,899,10 |
| R2037 On 31/01/2037 Spot Bond | | | 10.65000 | 84.67746 | 10.83000 | 83.50576 | | | 666,524,205,695,000.00 | 1,564,931,850,300 | 1,880,580,443,80 |
| Total R2037 SPOT | | | | | | | | | 16,524,205,695,000.00 | 564,931,850,300 | 380,580,443,80 |
| Total For R2037 | | | | | | | | | 16,524,205,695,000.00 | 564,931,850,300 | 380,580,443,80 |
| R2040 On 31/01/2040 Spot Bond | | | 10.74500 | 86.75474 | 10.91500 | 85.55686 | | | 884,382,128,662,500.00 | 640,705,642,500 | 950,604,577,90 |
| Total R2040 SPOT | | | | | | | | | 14,382,128,662,500.00 | 640,705,642,500 | 350,604,577,90 |
| Total For R2040 | | | | | | | | | 14,382,128,662,500.00 | 640,705,642,500 | 350,604,577,90 |
| R2044 On 31/01/2044 Spot Bond | | | 10.73000 | 83.87776 | 10.90500 | 82.61066 | | | 930,288,469,782,000.00 | 1,018,666,213,400 | 1,387,006,788,70 |
| Total R2044 SPOT | | | | | | | | | 10,288,469,782,000.00 | 018,666,213,400 | 387,006,788,70 |
| Total For R2044 | | | | | | | | | 10,288,469,782,000.00 | 018,666,213,400 | 387,006,788,70 |
| R2048 On 28/02/2048 Spot Bond | | | 10.67500 | 87.24314 | 10.84000 | 86.00521 | | | 824,718,279,752,500.00 | 3,355,945,506,300 | 3,272,124,950,90 |
| Total R2048 SPOT | | | | | | | | | 14,718,279,752,500.00 | 355,945,506,300 | 272,124,950,90 |
| Total For R2048 | | | | | | | | | 14,718,279,752,500.00 | 355,945,506,300 | 272,124,950,90 |
| R209 On 31/03/2036 Spot Bond | | | 10.49500 | 71.93341 | 10.67000 | 70.94853 | | | 717,112,974,543,500.00 | 640,029,821,300 | 830,939,947,20 |
| Total R209 SPOT | | | | | | | | | 17,112,974,543,500.00 | 640,029,821,300 | 330,939,947,20 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R209 | | | | | | | | | 17,112,974,543,500.00 | 640,029,821,300 | 330,939,947,20 |
| R210 On 31/03/2028 Spot Bond | | | 2.74500 | 226.33806 | 2.74000 | 226.32972 | | | 270,113,806,773,000.00 | 98,402,115,400 | 293,204,166,30 |
| Total R210 SPOT | | | | | | | | | 70,113,806,773,000.00 | 98,402,115,400 | 293,204,166,30 |
| Total For R210 | | | | | | | | | 70,113,806,773,000.00 | 98,402,115,400 | 293,204,166,30 |
| R213 On 28/02/2031 Spot Bond | | | 10.11000 | 85.69542 | 10.33000 | 84.58665 | | | 272,099,382,029,000.00 | 719,297,663,900 | 1,404,728,286,00 |
| Total R213 SPOT | | | | | | | | | 7,099,382,029,000.00 | 719,297,663,900 | 404,728,286,00 |
| Total For R213 | | | | | | | | | 7,099,382,029,000.00 | 719,297,663,900 | 404,728,286,00 |
| R214 On 28/02/2041 Spot Bond | | | 10.66500 | 69.61432 | 10.83000 | 68.63460 | | | 431,019,259,035,000.00 | 1,165,590,179,000 | 693,024,834,80 |
| Total R214 SPOT | | | | | | | | | 11,019,259,035,000.00 | 165,590,179,000 | 693,024,834,80 |
| Total For R214 | | | | | | | | | 11,019,259,035,000.00 | 165,590,179,000 | 693,024,834,80 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 101.55379 | | | 0.00 | 0 | |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.28939 | | | 0.00 | 205,200,000 | 51,300,00 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 205,200,000 | 51,300,00 |
| Total For RDFB14 | | | | | | | | | 0.00 | 205,200,000 | 51,300,00 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.57562 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.38225 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.28572 | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.96500 | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.92720 | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.78117 | | | 0.00 | 0 | |
| Total RDFB22 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB22 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 99.87405 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.28999 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.56232 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 101.49364 | | | | 0.00 | 0 | |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.30658 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED14 On 17/09/2022 Spot Bond | | | | | 0.00000 | 101.05566 | | | | 0.00 | 0 | |
| Total RED145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED145 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 96.22463 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.91729 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 17/11/2023 Spot Bond | | | | | 0.00000 | 99.93688 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.52120 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 101.85535 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/08/2024 Spot Bond | | | | | 0.00000 | 99.97155 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 100.78142 | | | 0.00 | 0 | 600,000,00 |
| Total RED704 SPOT | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For RED704 | | | | | | | | | 0.00 | 0 | 600,000,00 |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.10436 | | | 0.00 | 0 | 330,000,00 |
| Total RED705 SPOT | | | | | | | | | 0.00 | 0 | 330,000,00 |
| Total For RED705 | | | | | | | | | 0.00 | 0 | 330,000,00 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.52450 | | | 0.00 | 0 | |
| Total RES40 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES40 | | | | | | | | | 0.00 | 0 | |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 101.36250 | | | 0.00 | 0 | |
| Total RES41 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES41 | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.57977 | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 101.07578 | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 100.17674 | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 100.98435 | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RES53 | | | | | | | | | 0.00 | 0 | |
| RFCA1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.92349 | | | 0.00 | 0 | |
| Total RFCA1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RFCA1 | | | | | | | | | 0.00 | 0 | |
| RFCB1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.98140 | | | 0.00 | 0 | |
| Total RFCB1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RFCB1 | | | | | | | | | 0.00 | 0 | |
| RFCC1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.04994 | | | 0.00 | 0 | |
| Total RFCC1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RFCC1 | | | | | | | | | 0.00 | 0 | |
| RFCD1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.21735 | | | 0.00 | 0 | |
| Total RFCD1 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 RFCD1 | | | | | | | | | | 0.00 | 0 | |
| RMB10 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMB106 | | | | | | | | | | 0.00 | 0 | |
| RN202 On 11/07/2027 Spot Bond | | | | | 0.00000 | 101.26499 | | | | 0.00 | 0 | |
| Total RN2027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RN2027 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 8.68000 | 102.72982 | 8.68000 | 102.70597 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.14500 | 97.83821 | 11.14500 | 97.80922 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 11.63000 | 96.19852 | 11.63000 | 96.16880 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW31 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 101.31757 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 10.69000 | 97.00722 | 10.69000 | 96.97963 | | | | 0.00 | 0 | |
| Total RWL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| SBK24 On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 100.51125 | | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN02 | | | | | | | | | | 0.00 | 0 | |
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 100.63362 | | | | 0.00 | 0 | |
| Total SBN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN03 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 8.79500 | 106.44669 | 8.79500 | 106.42180 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.80403 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 8.35000 | 102.36908 | 8.35000 | 102.34594 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 8.85500 | 99.76414 | 8.85500 | 99.74065 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.18000 | 104.02812 | 9.18000 | 104.00262 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 8.18500 | 107.71674 | 8.18500 | 107.69326 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 8.48000 | 101.76124 | 8.48000 | 101.73828 | | | | 0.00 | 0 | 190,000,00 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 190,000,00 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 190,000,00 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.03500 | 98.78729 | 10.03500 | 98.76101 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 6.44500 | 103.38356 | 6.44500 | 103.36558 | | | 2,880,915,000,000.00 | | 447,000,000 | 223,500,00 |
| Total SBS41 SPOT | | | | | | | | | 2,880,915,000,000.00 | | 447,000,000 | 223,500,00 |
| Total For SBS41 | | | | | | | | | 2,880,915,000,000.00 | | 447,000,000 | 223,500,00 |
| SBS42 On 12/11/2025 Spot Bond | | | 8.62500 | 108.33827 | 8.62500 | 108.31342 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 9.27500 | 109.09051 | 9.27500 | 109.06363 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 7.23000 | 106.96493 | 7.23000 | 101.62120 | | | | 0.00 | 0 | |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.52110 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SBS51 On 31/01/2024 Spot Bond | | | 7.92500 | 7.92500 | 7.92500 | 102.89423 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 102.49804 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.34573 | | | | 0.00 | 0 | 300,000,00 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.01114 | | | | 0.00 | 0 | 3,600,000,00 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | 3,600,000,00 |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | 3,600,000,00 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.08586 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.71868 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.52120 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.96565 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.91788 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.40544 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.85953 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 99.97610 | | | | 0.00 | 0 | |
| Total SBS68 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 SBS68 | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.31385 | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | | | 0.00000 | 100.18031 | | | 0.00 | 0 | |
| Total SBS70 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS70 | | | | | | | | | 0.00 | 0 | |
| SBS71 On 02/02/2027 Spot Bond | | | | | 0.00000 | 100.01503 | | | 0.00 | 0 | |
| Total SBS71 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS71 | | | | | | | | | 0.00 | 0 | |
| SBS72 On 02/02/2029 Spot Bond | | | | | 0.00000 | 99.62562 | | | 0.00 | 0 | |
| Total SBS72 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS72 | | | | | | | | | 0.00 | 0 | |
| SBS74 On 26/04/2025 Spot Bond | | | | | 0.00000 | 100.37946 | | | 0.00 | 0 | |
| Total SBS74 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS74 | | | | | | | | | 0.00 | 0 | |
| SBS75 On 26/04/2027 Spot Bond | | | | | 0.00000 | 100.39311 | | | 0.00 | 0 | 400,000,00 |
| Total SBS75 SPOT | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For SBS75 | | | | | | | | | 0.00 | 0 | 400,000,00 |
| SBS76 On 26/04/2032 Spot Bond | | | | | 0.00000 | 100.40863 | | | 0.00 | 0 | |
| Total SBS76 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBS76 | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 2.22000 | 326.20961 | 2.22000 | 326.11827 | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.15500 | 5.15500 | 5.15500 | 226.08039 | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 99.76418 | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 99.43951 | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | 0.00 | 0 | |
| SBT10 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.74657 | | | 0.00 | 12,240,000,000 | 6,360,000,00 |

| 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 SBT102 SPOT | | | | | | | | | | 0.00 | 12,240,000,000 | 6,360,000,000 |
| Total For SBT102 | | | | | | | | | | 0.00 | 12,240,000,000 | 6,360,000,000 |
| SBT102 On 31/03/2024 Spot Bond | | | | | 0.00000 | 104.48541 | | | | 0.00 | 4,140,000,000 | 9,000,000,000 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 4,140,000,000 | 9,000,000,000 |
| Total For SBT103 | | | | | | | | | | 0.00 | 4,140,000,000 | 9,000,000,000 |
| SBT103 On 30/09/2025 Spot Bond | | | | | 0.00000 | 105.70312 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT104 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 | |
| SBT105 On 31/12/2026 Spot Bond | | | | | 0.00000 | 101.59126 | | | | 0.00 | 8,590,800 | 2,147,700 |
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 8,590,800 | 2,147,700 |
| Total For SBT106 | | | | | | | | | | 0.00 | 8,590,800 | 2,147,700 |
| SBT106 On 08/04/2027 Spot Bond | | | | | 0.00000 | 100.93561 | | | | 0.00 | 0 | |
| Total SBT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT107 | | | | | | | | | | 0.00 | 0 | |
| SBT107 On 13/07/2027 Spot Bond | | | | | 0.00000 | 100.71651 | | | | 0.00 | 8,837,600 | 2,209,400 |
| Total SBT108 SPOT | | | | | | | | | | 0.00 | 8,837,600 | 2,209,400 |
| Total For SBT108 | | | | | | | | | | 0.00 | 8,837,600 | 2,209,400 |
| SBT108 On 13/02/2023 Spot Bond | | | | | 0.00000 | 100.96185 | | | | 0.00 | 200,400,000 | 6,200,100,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 200,400,000 | 6,200,100,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 200,400,000 | 6,200,100,000 |
| SBT201 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.58506 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | 8.27000 | 104.64151 | 8.27000 | 104.61834 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.39437 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.49451 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 106.63502 | | | | 0.00 | 332,800,000 | 1,639,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 332,800,000 | 1,639,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 332,800,000 | 1,639,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 103.53223 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT209 On 29/06/2026 Spot Bond | | | | | 0.00000 | 101.15926 | | | | 0.00 | 0 | |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT209 | | | | | | | | | | 0.00 | 0 | |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 100.24968 | | | | 0.00 | 0 | |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI5 | | | | | | | | | | 0.00 | 0 | |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 100.34752 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 9.55000 | 94.92810 | 9.55000 | 94.90364 | | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.31018 | | | | 0.00 | 0 | 7,500,000,00 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 7,500,000,00 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 7,500,000,00 |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 132,800,000 | 33,200,00 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 132,800,000 | 33,200,00 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 132,800,000 | 33,200,00 |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.41280 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | 2,500,000,00 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|---------------------|
| Total For SLRB5 | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 99.99992 | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 99.99989 | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | 0.00 | 0 | |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.59557 | | | 0.00 | 0 | 2,500,000,00 |
| Total SLRC4 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For SLRC4 | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | |
| Total SLRC5 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRC5 | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 99.99991 | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 99.99988 | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 8.59500 | 106.00860 | 8.59500 | 105.98422 | | | 997,020,000,000.00 | 116,000,000 | 58,000,00 |
| Total SNT03 SPOT | | | | | | | | | 997,020,000,000.00 | 116,000,000 | 58,000,00 |
| Total For SNT03 | | | | | | | | | 997,020,000,000.00 | 116,000,000 | 58,000,00 |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 101.42307 | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | 0.00 | 0 | |
| SNT06 On 16/05/2027 Spot Bond | | | | | 0.00000 | 100.13498 | | | 0.00 | 0 | 100,000,00 |
| Total SNT06 SPOT | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For SNT06 | | | | | | | | | 0.00 | 0 | 100,000,00 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | |
| Total SOLB01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SOLB01 | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.49676 | | | 0.00 | 0 | |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.68157 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.38643 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.41399 | | | | 0.00 | 0 | |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA15 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.73297 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.79410 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.45500 | | | | 0.00 | 0 | 400,000,00 |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| SPG00 On 15/10/2022 Spot Bond | | | | | 0.00000 | 100.55603 | | | | 0.00 | 1,000,000,000 | 1,000,000,00 |
| Total SPG008 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,00 |
| Total For SPG008 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,00 |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 101.07425 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG01 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.97830 | | | | 0.00 | 0 | 490,000,00 |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | 490,000,00 |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | 490,000,00 |
| SPG01 On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.50029 | | | | 0.00 | 0 | |
| Total SPG011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG011 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 12/07/2023 Spot Bond | | | | | 0.00000 | 100.47924 | | | | 0.00 | 0 | |
| Total SPGC03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC03 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 100.86539 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 100.77728 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 3.67000 | 3.67000 | 3.67000 | 158.07440 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 8.57500 | 108.44796 | 8.57500 | 108.42308 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 9.82000 | 87.15494 | 9.82000 | 87.13224 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.69395 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.52708 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 8.30000 | 104.94313 | 8.30000 | 104.91982 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.05000 | 115.55766 | 5.05000 | 115.51660 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.94141 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.30788 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.06170 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN05 On 08/12/2023 Spot Bond | | | 1.85000 | 1.85000 | 1.85000 | 327.64209 | | | | 0.00 | 0 | |
| Total SSN050 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 SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 100.41205 | | | | 0.00 | 0 | |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.24735 | | | | 0.00 | 0 | |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.59529 | | | | 0.00 | 0 | |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2025 Spot Bond | | | 2.97000 | 2.97000 | 2.97000 | 160.71867 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 5.05000 | 5.05000 | 5.05000 | 115.51660 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2029 Spot Bond | | | 4.19000 | 4.19000 | 4.19000 | 114.90715 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 3.92000 | 3.92000 | 3.92000 | 213.05009 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.41497 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.39182 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.08791 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.06464 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN074 On 15/06/2028 Spot Bond | | | | | 0.00000 | 102.52577 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN075 On 15/06/2023 Spot Bond | | | | | 0.00000 | 102.28094 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN076 On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.98688 | | | | 0.00 | 262,800,000 | 65,700,000 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 262,800,000 | 65,700,000 |
| Total For SSN077 | | | | | | | | | | 0.00 | 262,800,000 | 65,700,000 |
| SSN077 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.53879 | | | | 0.00 | 175,200,000 | 43,800,000 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 175,200,000 | 43,800,000 |
| Total For SSN078 | | | | | | | | | | 0.00 | 175,200,000 | 43,800,000 |
| SSN078 On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.50152 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN081 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.19486 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN082 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.20838 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN083 On 07/12/2033 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 228.63407 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.01268 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.69100 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN093 On 28/02/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN09 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.26856 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/01/2030 Spot Bond | | | 10.67500 | 86.82024 | 10.67500 | 86.79572 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.14314 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 31/03/2028 Spot Bond | | | 4.07000 | 211.49681 | 4.07000 | 211.42707 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 07/12/2033 Spot Bond | | | 5.21000 | 225.04868 | 5.21000 | 224.96760 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN10 On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.01905 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN111 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.98548 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.94995 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12 On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.14694 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.52310 | | | | 0.00 | 0 | |
| Total SSN134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN134 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 20/10/2022 Spot Bond | | | | | 0.00000 | 100.38416 | | | | 0.00 | 0 | |
| Total SSN138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN138 | | | | | | | | | | 0.00 | 0 | |
| SSN13 On 27/10/2023 Spot Bond | | | | | 0.00000 | 100.49372 | | | | 0.00 | 0 | |
| Total SSN139 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 SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.30959 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.25038 | | | | 0.00 | 0 | |
| Total SSN141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN141 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.13769 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN14 On 09/12/2022 Spot Bond | | | | | 0.00000 | 101.26113 | | | | 0.00 | 0 | |
| Total SSN146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN146 | | | | | | | | | | 0.00 | 0 | |
| SSN15 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.30825 | | | | 0.00 | 0 | |
| Total SSN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN150 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 08/06/2023 Spot Bond | | | | | 0.00000 | 101.05234 | | | | 0.00 | 0 | |
| Total SSN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN161 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 09/09/2022 Spot Bond | | | | | 0.00000 | 101.02180 | | | | 0.00 | 0 | |
| Total SSN162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN162 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.06685 | | | | 0.00 | 0 | |
| Total SSN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN163 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 12/12/2022 Spot Bond | | | | | 0.00000 | 101.03611 | | | | 0.00 | 0 | |
| Total SSN164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN164 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 13/09/2022 Spot Bond | | | | | 0.00000 | 101.02992 | | | | 0.00 | 0 | |
| Total SSN165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN165 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 13/09/2022 Spot Bond | | | | | 0.00000 | 101.01836 | | | | 0.00 | 0 | |
| Total SSN166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN166 | | | | | | | | | | 0.00 | 0 | |
| SSN16 On 13/09/2022 Spot Bond | | | | | 0.00000 | 101.02992 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN167 | | | | | | | | | | 0.00 | 0 | |
| SSN167 On 13/09/2022 Spot Bond | | | | | 0.00000 | 101.02129 | | | | 0.00 | 0 | |
| Total SSN168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN168 | | | | | | | | | | 0.00 | 0 | |
| SSN168 On 15/09/2022 Spot Bond | | | | | 0.00000 | 100.99856 | | | | 0.00 | 0 | |
| Total SSN169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN169 | | | | | | | | | | 0.00 | 0 | |
| SSN169 On 19/09/2022 Spot Bond | | | | | 0.00000 | 100.87964 | | | | 0.00 | 0 | |
| Total SSN170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN170 | | | | | | | | | | 0.00 | 0 | |
| SSN170 On 26/09/2022 Spot Bond | | | | | 0.00000 | 100.88685 | | | | 0.00 | 0 | |
| Total SSN171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN171 | | | | | | | | | | 0.00 | 0 | |
| SSN171 On 03/10/2022 Spot Bond | | | | | 0.00000 | 100.78288 | | | | 0.00 | 0 | |
| Total SSN172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN172 | | | | | | | | | | 0.00 | 0 | |
| SSN172 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.35899 | | | | 0.00 | 0 | |
| Total SSN173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN173 | | | | | | | | | | 0.00 | 0 | |
| SSN173 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.47770 | | | | 0.00 | 0 | |
| Total SSN174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN174 | | | | | | | | | | 0.00 | 0 | |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 101.58270 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| STF001 On 01/03/2027 Spot Bond | | | | | 0.00000 | 100.35930 | | | | 0.00 | 0 | |
| Total STF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF001 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 9.09000 | 103.13482 | 9.09000 | 103.10977 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T16OM On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.28528 | | | | 0.00 | 0 | |
| Total T16OM4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16OM4 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.49280 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.53091 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A13 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.59188 | | | | 0.00 | 0 | |
| Total T17A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A13 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.44596 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.42299 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A23 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.44596 | | | | 0.00 | 0 | |
| Total T17A23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A23 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.21000 | 103.50369 | 7.21000 | 103.48344 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.72000 | 103.75139 | 7.72000 | 103.72969 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| TC001 On 15/02/2025 Spot Bond | | | | | 0.00000 | 99.93328 | | | | 0.00 | 0 | |
| Total TC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC001 | | | | | | | | | | 0.00 | 0 | |
| TC002 On 15/02/2027 Spot Bond | | | | | 0.00000 | 99.99950 | | | | 0.00 | 0 | |
| Total TC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC002 | | | | | | | | | | 0.00 | 0 | |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.61668 | | | | 0.00 | 0 | |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.89384 | | | | 0.00 | 0 | |
| Total TFS154 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 TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.45566 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.18407 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.16551 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS16z On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.66403 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS16c On 22/10/2022 Spot Bond | | | | | 0.00000 | 100.50951 | | | | 0.00 | 0 | |
| Total TFS163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS163 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.81142 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.19641 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.33433 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 100.59189 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 27/09/2026 Spot Bond | | | | | 0.00000 | 100.49939 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 30/11/2024 Spot Bond | | | | | 0.00000 | 101.07066 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS17C On 30/11/2026 Spot Bond | | | | | 0.00000 | 100.99196 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|--------------------|
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TFS171 On 22/02/2025 Spot Bond | | | | | 0.00000 | 99.94625 | | | | 0.00 | 0 | |
| Total TFS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS171 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 22/02/2027 Spot Bond | | | | | 0.00000 | 99.98586 | | | | 0.00 | 0 | |
| Total TFS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS172 | | | | | | | | | | 0.00 | 0 | |
| TH10A On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.49034 | | | | 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 | 102.21499 | | | 4,733,240,000,000.00 | 482,000,000 | 241,000,000 | 241,000,000 |
| Total TH15A3 SPOT | | | | | | | | | 4,733,240,000,000.00 | 482,000,000 | 241,000,000 | 241,000,000 |
| Total For TH15A3 | | | | | | | | | 4,733,240,000,000.00 | 482,000,000 | 241,000,000 | 241,000,000 |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.46073 | | | 0.00 | 0 | 0 | |
| Total TH15A5 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15A5 | | | | | | | | | 0.00 | 0 | 0 | |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.43701 | | | 0.00 | 0 | 0 | |
| Total TH15A8 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15A8 | | | | | | | | | 0.00 | 0 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.54275 | | | 0.00 | 0 | 0 | |
| Total TH15B1 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15B1 | | | | | | | | | 0.00 | 0 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.57709 | | | 0.00 | 0 | 0 | |
| Total TH15B2 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15B2 | | | | | | | | | 0.00 | 0 | 0 | |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.56960 | | | 0.00 | 0 | 0 | |
| Total TH15B3 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15B3 | | | | | | | | | 0.00 | 0 | 0 | |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.65078 | | | 0.00 | 0 | 0 | |
| Total TH15C1 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TH15C1 | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.69763 | | | | 0.00 | 0 | |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.59562 | | | | 0.00 | 0 | |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.51575 | | | | 0.00 | 0 | |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.27000 | | | | 0.00 | 0 | |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.08510 | | | | 0.00 | 0 | |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.40749 | | | | 0.00 | 0 | |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.44619 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 104.12535 | 8.49000 | 104.10144 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.46476 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.45768 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.40500 | | | | 0.00 | 0 | |
| Total TH16A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.45079 | | | | 0.00 | 0 | |
| Total TH16A8 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 TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A: On 21/08/2024 Spot Bond | | | 5.76000 | 102.79933 | 5.76000 | 102.78321 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.50136 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.76741 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.58870 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.57261 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.68293 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.65305 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.06667 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.26194 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.14708 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.54932 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.51487 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.50338 | | | | 0.00 | 0 | |
| Total TH17B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B3 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.63200 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.57918 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.57229 | | | | 0.00 | 0 | |
| Total TH17C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C3 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 102.05449 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.96954 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.91674 | | | | 0.00 | 0 | |
| Total TH17D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D3 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.28528 | | | | 0.00 | 0 | |
| Total TH17O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O2 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.31979 | | | | 0.00 | 0 | |
| Total TH17O3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O3 | | | | | | | | | | 0.00 | 0 | |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 101.21423 | | | | 0.00 | 0 | |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 7.70000 | 104.08087 | 7.70000 | 104.05900 | | | | 0.00 | 0 | |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|---------------------|
| TL25 On 04/09/2024 Spot Bond | | | 8.62000 | 106.03364 | 8.62000 | 106.00934 | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.59643 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.78703 | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 9.07000 | 103.35754 | 9.07000 | 103.33250 | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.89727 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 101.61668 | | | 0.00 | 0 | 8,000,000,00 |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | 8,000,000,00 |
| Total For TL30 | | | | | | | | | 0.00 | 0 | 8,000,000,00 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.90836 | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.46398 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 8.80000 | 105.23640 | 8.80000 | 105.21177 | | 273,773,280,000.00 | | 31,110,600 | 1,175,146,90 |
| Total TN23 SPOT | | | | | | | | 273,773,280,000.00 | | 31,110,600 | 1,175,146,90 |
| Total For TN23 | | | | | | | | 273,773,280,000.00 | | 31,110,600 | 1,175,146,90 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 46.61273 | 100.00000 | 46.51012 | | 0.00 | | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | 0.00 | | 0 | |
| Total For TN23/R2023 | | | | | | | | 0.00 | | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.45000 | 100.05143 | 9.45000 | 100.02591 | | 322,793,100,000.00 | | 34,158,000 | 1,665,358,00 |
| Total TN25 SPOT | | | | | | | | 322,793,100,000.00 | | 34,158,000 | 1,665,358,00 |
| Total For TN25 | | | | | | | | 322,793,100,000.00 | | 34,158,000 | 1,665,358,00 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 17.32829 | 100.00000 | 17.28951 | | 0.00 | | 0 | |
| Total TN25/R186 SPOT | | | | | | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 10.96000 | 92.83576 | 10.96000 | 94.16122 | | | 320,650,144,000.00 | 29,256,400 | 21,062,156,400 |
| Total TN27 SPOT | | | | | | | | | 320,650,144,000.00 | 29,256,400 | 21,062,156,400 |
| Total For TN27 | | | | | | | | | 320,650,144,000.00 | 29,256,400 | 21,062,156,400 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.24398 | 100.00000 | 12.21703 | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | |
| TN29 On 07/02/2029 Spot Bond | | | 10.94000 | 97.14741 | 10.94000 | 97.11929 | | | 0.00 | 0 | |
| Total TN29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN29 | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.61000 | 97.92124 | 11.61000 | 97.89104 | | | 0.00 | 0 | 900,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 900,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 118.43670 | 8.00000 | 118.41132 | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | |
| TN34 On 07/02/2034 Spot Bond | | | 11.90200 | 96.86278 | 11.90200 | 96.83236 | | | 0.00 | 0 | |
| Total TN34 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN34 | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.20000 | 93.25615 | 12.20000 | 93.22597 | | | 223,782,160,000.00 | 18,342,800 | 7,418,342,800 |
| Total TN40 SPOT | | | | | | | | | 223,782,160,000.00 | 18,342,800 | 7,418,342,800 |
| Total For TN40 | | | | | | | | | 223,782,160,000.00 | 18,342,800 | 7,418,342,800 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.75957 | 10.75000 | 103.72988 | | | 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 | 100.11038 | | | 0.00 | 0 | |
| Total TNF25 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TNF25 | | | | | | | | | 0.00 | 0 | |
| TNF27 On 07/02/2027 Spot Bond | | | | | 0.00000 | 100.16422 | | | 0.00 | 0 | |
| Total TNF27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TNF27 | | | | | | | | | 0.00 | 0 | |
| TNI33 On 28/02/2033 Spot Bond | | | 5.45000 | 102.66424 | 5.45000 | 104.37999 | | | 0.00 | 0 | |
| Total TNI33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TNI33 | | | | | | | | | 0.00 | 0 | |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.13882 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | |
| TR5A1: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.90989 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A2: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.92651 | | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |
| TR5A2: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.94936 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A3: On 20/06/2026 Spot Bond | | | 7.61000 | 102.05357 | 7.61000 | 101.14932 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TR5OM: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.81380 | | | | 0.00 | 0 | |
| Total TR5OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM2 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.81437 | | | | 0.00 | 0 | |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | |
| TRA3A: On 14/11/2022 Spot Bond | | | 8.01000 | 102.49073 | 8.01000 | 102.46868 | | | | 0.00 | 0 | 306,000,0€ |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 306,000,0€ |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 306,000,0€ |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.99830 | | | | 0.00 | 0 | |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 99.83439 | | | | 0.00 | 0 | |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.52416 | | | | 0.00 | 51,200,000 | 12,800,0€ |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 51,200,000 | 12,800,0€ |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 51,200,000 | 12,800,0€ |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|------------------|
| TRA4A On 13/04/2024 Spot Bond | | | 8.30000 | 104.53642 | 8.30000 | 104.51319 | | | 428,280,000,000.00 | 51,600,000 | 12,900,00 |
| Total TRA4A4 SPOT | | | | | | | | | 428,280,000,000.00 | 51,600,000 | 12,900,00 |
| Total For TRA4A4 | | | | | | | | | 428,280,000,000.00 | 51,600,000 | 12,900,00 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.52416 | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.62000 | 102.92425 | 8.62000 | 102.90052 | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 98.95494 | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.10805 | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.03466 | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.98897 | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.28570 | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.28570 | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | 0.00 | 0 | |
| TSP26 On 16/09/2022 Spot Bond | | | | | 0.00000 | 99.55274 | | | 0.00 | 0 | |
| Total TSP260 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TSP260 | | | | | | | | | 0.00 | 0 | |
| TSP26 On 07/02/2023 Spot Bond | | | | | 0.00000 | 97.13750 | | | 0.00 | 0 | |
| Total TSP261 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TSP261 | | | | | | | | | 0.00 | 0 | |
| TSP26 On 13/02/2023 Spot Bond | | | | | 0.00000 | 96.97380 | | | 0.00 | 0 | |
| Total TSP262 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 TSP262 | | | | | | | | | | 0.00 | 0 | |
| TSP262 On 10/03/2023 Spot Bond | | | | | 0.00000 | 96.40837 | | | | 0.00 | 0 | |
| Total TSP263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP263 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.78954 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.37401 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.93314 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC40 On 18/08/2022 Spot Bond | | | | | 0.00000 | 101.23883 | | | | 0.00 | 0 | |
| Total TWC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC409 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 23/08/2022 Spot Bond | | | | | 0.00000 | 101.20933 | | | | 0.00 | 0 | |
| Total TWC410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC410 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 26/08/2022 Spot Bond | | | | | 0.00000 | 101.18181 | | | | 0.00 | 0 | |
| Total TWC411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC411 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 02/09/2022 Spot Bond | | | | | 0.00000 | 101.08240 | | | | 0.00 | 0 | |
| Total TWC412 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC412 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 07/09/2022 Spot Bond | | | | | 0.00000 | 101.00640 | | | | 0.00 | 0 | |
| Total TWC413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC413 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 06/10/2022 Spot Bond | | | | | 0.00000 | 100.53382 | | | | 0.00 | 0 | |
| Total TWC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC415 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 28/09/2022 Spot Bond | | | | | 0.00000 | 100.35338 | | | | 0.00 | 0 | |
| Total TWC416 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC416 | | | | | | | | | | 0.00 | 0 | |
| TWC41 On 20/10/2022 Spot Bond | | | | | 0.00000 | 100.35717 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TWC417 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC417 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 10.92000 | 106.02701 | 10.92000 | 105.99638 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 99.93723 | | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total UU1A04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A04 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | |
| Total UU1A05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A05 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 99.99988 | | | | 0.00 | 0 | |
| Total UU1B02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 99.99982 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 99.99980 | | | | 0.00 | 0 | |
| Total UU1C02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C02 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.73981 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.91352 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|----------------------------|------------------------|
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.00973 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.02223 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For VKE16 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| VKE17 On 27/08/2022 Spot Bond | | | | | 0.00000 | 101.35739 | | | | 0.00 | 0 | |
| Total VKE17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE17 | | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.68482 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.01068 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.60e+017 | 975,975,059,504,800 | 830,324,918,110 |
| Total for SPOT : | | | | | | | | | | 1.60e+017 | 975,059,504,800 | 830,324,918,110 |
| Total Futures | | | | | | | | | | 1.60e+017 | 975,059,582,448 | 330,326,225,600 |
| Total Options | | | | | | | | | | 43 334 123.80 | 12,820 | 139,300 |
| Grand Total: | | | | | | | | | | 1.60e+017 | 975,059,595,268 | 330,326,365,000 |