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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2022

| 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 | 02/02/2023 | Bond Future | | | 12.20109 | 75.43658 | 12.24907 | 75.21152 | | | 0.00 | 0 | 35 |
| ES33 | On | 04/05/2023 | Bond Future | | | 12.36003 | 73.14025 | 12.40993 | 72.91121 | | | 0.00 | 0 | |
| ES33 | On | 03/08/2023 | Bond Future | | | 12.50765 | 74.67248 | 12.55960 | 74.43893 | | | 0.00 | 0 | |
| ES33 | On | 02/11/2023 | Bond Future | | | 12.66107 | 72.46337 | 12.71523 | 72.22497 | | | 0.00 | 0 | |
| ES33 | On | 01/02/2024 | Bond Future | | | 12.83737 | 73.95632 | 12.89397 | 73.71290 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 02/02/2023 | Bond Future | | | 12.42355 | 73.95652 | 12.47628 | 73.66591 | | | 0.00 | 0 | 4,15 |
| ES42 | On | 04/05/2023 | Bond Future | | | 12.56702 | 71.16239 | 12.62180 | 70.86642 | | | 0.00 | 0 | |
| ES42 | On | 03/08/2023 | Bond Future | | | 12.69689 | 72.65408 | 12.75373 | 72.35223 | | | 0.00 | 0 | |
| ES42 | On | 02/11/2023 | Bond Future | | | 12.83108 | 69.93543 | 12.89018 | 69.62726 | | | 0.00 | 0 | |
| ES42 | On | 01/02/2024 | Bond Future | | | 12.97702 | 71.37532 | 13.03851 | 71.06067 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 4,15 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 4,15 |
| I2025 | On | 02/02/2023 | Bond Future | | | 165.90573 | 165.90573 | 166.03790 | 166.03790 | | | 0.00 | 0 | 6,55 |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| I2025 | On | 04/05/2023 | Bond Future | | | 169.20073 | 169.20073 | 169.33657 | 169.33657 | | | 0.00 | 0 | |
| I2025 | On | 03/08/2023 | Bond Future | | | 170.99926 | 170.99926 | 171.13836 | 171.13836 | | | 0.00 | 0 | |
| I2025 | On | 02/11/2023 | Bond Future | | | 174.63215 | 174.63215 | 174.77445 | 174.77445 | | | 0.00 | 0 | |
| I2025 | On | 01/02/2024 | Bond Future | | | 176.44688 | 176.44688 | 176.59128 | 176.59128 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 6,56 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 6,56 |
| I2029 | On | 02/02/2023 | Bond Future | | | 119.37405 | 119.37405 | 119.44949 | 119.44949 | | | 0.00 | 0 | 1,4 |
| I2029 | On | 04/05/2023 | Bond Future | | | 120.44928 | 120.44928 | 120.52693 | 120.52693 | | | 0.00 | 0 | |
| I2029 | On | 03/08/2023 | Bond Future | | | 122.97100 | 122.97100 | 123.05069 | 123.05069 | | | 0.00 | 0 | |
| I2029 | On | 02/11/2023 | Bond Future | | | 124.25402 | 124.25402 | 124.33533 | 124.33533 | | | 0.00 | 0 | |
| I2029 | On | 01/02/2024 | Bond Future | | | 126.81711 | 126.81711 | 126.89989 | 126.89989 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 1,47 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 1,47 |
| I2033 | On | 02/02/2023 | Bond Future | | | 114.21719 | 114.21719 | 114.22230 | 114.22230 | | | 0.00 | 0 | 7,3 |
| I2033 | On | 04/05/2023 | Bond Future | | | 115.09920 | 115.09920 | 115.10518 | 115.10518 | | | 0.00 | 0 | |
| I2033 | On | 03/08/2023 | Bond Future | | | 117.50881 | 117.50881 | 117.51536 | 117.51536 | | | 0.00 | 0 | |
| I2033 | On | 02/11/2023 | Bond Future | | | 118.58494 | 118.58494 | 118.59159 | 118.59159 | | | 0.00 | 0 | |
| I2033 | On | 01/02/2024 | Bond Future | | | 121.03113 | 121.03113 | 121.03770 | 121.03770 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 7,31 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 7,31 |
| I2038 | On | 02/02/2023 | Bond Future | | | 126.18251 | 126.18251 | 126.18859 | 126.18859 | | | 0.00 | 0 | 4,1 |
| I2038 | On | 04/05/2023 | Bond Future | | | 128.68882 | 128.68882 | 128.69564 | 128.69564 | | | 0.00 | 0 | 1,5 |
| I2038 | On | 03/08/2023 | Bond Future | | | 129.42148 | 129.42148 | 129.42863 | 129.42863 | | | 0.00 | 0 | |
| I2038 | On | 02/11/2023 | Bond Future | | | 132.17118 | 132.17118 | 132.17884 | 132.17884 | | | 0.00 | 0 | |
| I2038 | On | 01/02/2024 | Bond Future | | | 132.88614 | 132.88614 | 132.89318 | 132.89318 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 5,70 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 5,70 |
| I2046 | On | 02/02/2023 | Bond Future | | | 112.00582 | 112.00582 | 112.01077 | 112.01077 | | | 0.00 | 0 | 13,6 |
| I2046 | On | 04/05/2023 | Bond Future | | | 112.19470 | 112.19470 | 112.20038 | 112.20038 | | | 0.00 | 0 | 4,9 |
| I2046 | On | 03/08/2023 | Bond Future | | | 114.54401 | 114.54401 | 114.55011 | 114.55011 | | | 0.00 | 0 | |
| I2046 | On | 02/11/2023 | Bond Future | | | 114.88860 | 114.88860 | 114.89481 | 114.89481 | | | 0.00 | 0 | |
| I2046 | On | 01/02/2024 | Bond Future | | | 117.25798 | 117.25798 | 117.26409 | 117.26409 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 18,62 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 18,62 |
| I2050 | On | 02/02/2023 | Bond Future | | | 113.14627 | 113.14627 | 113.15148 | 113.15148 | | | 0.00 | 0 | 10,7 |
| I2050 | On | 04/05/2023 | Bond Future | | | 115.39323 | 115.39323 | 115.39931 | 115.39931 | | | 0.00 | 0 | 3,3 |
| I2050 | On | 03/08/2023 | Bond Future | | | 115.62812 | 115.62812 | 115.63452 | 115.63452 | | | 0.00 | 0 | |
| I2050 | On | 02/11/2023 | Bond Future | | | 118.08484 | 118.08484 | 118.09163 | 118.09163 | | | 0.00 | 0 | |

| 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 | 01/02/2024 | Bond Future | | | 118.27972 | 118.27972 | 118.28572 | 118.28572 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 14,07 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 14,07 |
| R186 | On | 02/02/2023 | Bond Future | | | 8.75461 | 106.98721 | 8.77131 | 106.93150 | | 5.70 | 199,103,197.81 | 1,861 | 72,56 |
| R186 | On | 04/05/2023 | Bond Future | | | 8.82399 | 109.08563 | 8.84188 | 109.02949 | | 5.74 | 0.00 | 0 | 12,27 |
| R186 | On | 03/08/2023 | Bond Future | | | 8.86190 | 106.03767 | 8.88122 | 105.98081 | | 5.49 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | | | 8.89134 | 108.26768 | 8.91242 | 108.20978 | | 4.91 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | | | 8.95252 | 105.17008 | 8.97580 | 105.11083 | | 4.61 | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | | | 199,103,197.81 | 1,861 | 84,76 |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Call | | | 227.52000 | 0.22752 | 216,580 | 4.81 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.32 | Put | | | 1,745.99000 | 1.74599 | 1,679,340 | 4.81 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Call | | | 236.33000 | 0.23633 | 225,280 | 4.82 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.33 | Put | | | 1,720.86000 | 1.72086 | 1,654,100 | 4.82 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Call | | | 245.36000 | 0.24536 | 234,210 | 4.83 | 0.00 | 0 | |
| R186 | On | 02/02/2023 | Bond Future | 8.34 | Put | | | 1,695.96000 | 1.69596 | 1,629,100 | 4.83 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Call | | | 1,529.55000 | 1.52955 | 1,536,090 | 5.69 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Put | | | 1,535.45000 | 1.53545 | 1,485,850 | 5.69 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Call | | | 1,496.96000 | 1.49696 | 1,503,160 | 5.68 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Put | | | 1,565.62000 | 1.56562 | 1,515,680 | 5.68 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Call | | | 1,513.34000 | 1.51334 | 1,519,710 | 5.69 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Put | | | 1,550.61000 | 1.55061 | 1,500,840 | 5.69 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Put | | | 962.36000 | 0.96236 | 930,620 | 5.90 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Call | | | 3,472.51000 | 3.47251 | 3,497,770 | 5.91 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Put | | | 955.16000 | 0.95516 | 923,560 | 5.91 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Call | | | 3,429.87000 | 3.42987 | 3,454,860 | 5.89 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Put | | | 969.61000 | 0.96961 | 937,740 | 5.89 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Call | | | 3,451.17000 | 3.45117 | 3,476,290 | 5.90 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Call | | | 2,725.29000 | 2.72529 | 2,748,730 | 4.98 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Put | | | 1,424.31000 | 1.42431 | 1,389,850 | 4.98 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 10.42 | Call | | | 4,786.75000 | 4.78675 | 4,821,320 | 5.54 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 10.42 | Put | | | 748.76000 | 0.74876 | 725,430 | 5.54 | 0.00 | 0 | 1,77 |
| R186 | On | 02/11/2023 | Bond Future | 9.15 | Call | | | 2,307.24000 | 2.30724 | 2,327,770 | 4.86 | 0.00 | 0 | 1,77 |
| R186 | On | 02/11/2023 | Bond Future | 9.15 | Put | | | 1,657.48000 | 1.65748 | 1,620,110 | 4.86 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Call | | | 2,707.34000 | 2.70734 | 2,730,660 | 4.98 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Put | | | 1,433.39000 | 1.43339 | 1,398,810 | 4.98 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Call | | | 2,743.28000 | 2.74328 | 2,766,850 | 4.99 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Put | | | 1,415.28000 | 1.41528 | 1,380,950 | 4.99 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.52 | Put | | | 1,489.48000 | 1.48948 | 1,456,790 | 4.75 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.50 | Call | | | 2,828.13000 | 2.82813 | 2,854,490 | 4.74 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R186 | On | 01/02/2024 | Bond Future | 9.50 | Put | | 1,505.22000 | 1.50522 | 1,472,330 | 4.74 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.51 | Call | | 2,845.05000 | 2.84505 | 2,871,510 | 4.75 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.51 | Put | | 1,497.11000 | 1.49711 | 1,464,320 | 4.75 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.52 | Call | | 2,862.44000 | 2.86244 | 2,889,000 | 4.75 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | 0.00 | 0 | 3,43 |
| Total For R186 | | | | | | | | | | | 199,103,197.81 | 1,861 | 88,2' |
| R197 | On | 02/02/2023 | Bond Future | | | 328.89123 | 328.89123 | 328.91392 | 328.91392 | | 0.00 | 0 | 9; |
| R197 | On | 04/05/2023 | Bond Future | | | 335.42240 | 335.42240 | 335.44757 | 335.44757 | | 0.00 | 0 | |
| R197 | On | 03/08/2023 | Bond Future | | | 333.37771 | 333.37771 | 333.40392 | 333.40392 | | 0.00 | 0 | |
| R197 | On | 02/11/2023 | Bond Future | | | 340.46120 | 340.46120 | 340.48841 | 340.48841 | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | 0.00 | 0 | 97 |
| Total For R197 | | | | | | | | | | | 0.00 | 0 | 97 |
| R202 | On | 02/02/2023 | Bond Future | | | 244.89976 | 244.89976 | 244.91070 | 244.91070 | | 0.00 | 0 | 5,95 |
| R202 | On | 04/05/2023 | Bond Future | | | 249.76306 | 249.76306 | 249.77567 | 249.77567 | | 0.00 | 0 | |
| R202 | On | 03/08/2023 | Bond Future | | | 250.17587 | 250.17587 | 250.18935 | 250.18935 | | 0.00 | 0 | |
| R202 | On | 02/11/2023 | Bond Future | | | 255.49104 | 255.49104 | 255.50513 | 255.50513 | | 0.00 | 0 | |
| R202 | On | 01/02/2024 | Bond Future | | | 255.80743 | 255.80743 | 255.82019 | 255.82019 | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | | 0.00 | 0 | 5,95 |
| Total For R202 | | | | | | | | | | | 0.00 | 0 | 5,95 |
| R2030 | On | 02/02/2023 | Bond Future | | | 10.18978 | 89.39917 | 10.24249 | 89.15878 | 10.32 | 268,197.51 | 3 | 92,37 |
| R2030 | On | 04/05/2023 | Bond Future | | | 10.30380 | 91.15361 | 10.35905 | 90.90912 | 11.10 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | | | 10.40569 | 89.03384 | 10.46379 | 88.78462 | 10.97 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | | | 10.49871 | 90.90661 | 10.55982 | 90.65231 | 9.49 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | | | 10.61631 | 88.75561 | 10.68085 | 88.49598 | 9.00 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | 268,197.51 | 3 | 92,37 |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Call | | 4.99000 | 0.00499 | 4,580 | 7.98 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 8.81 | Put | | 6,840.19000 | 6.84019 | 6,599,390 | 7.98 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.04 | Call | | 15.73000 | 0.01573 | 15,260 | 7.92 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.04 | Put | | 5,710.01000 | 5.71001 | 5,469,150 | 7.92 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.08 | Call | | 18.97000 | 0.01897 | 18,560 | 7.91 | 0.00 | 0 | 38 |
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Put | | 2,933.33000 | 2.93333 | 2,705,520 | 8.22 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.79 | Call | | 378.03000 | 0.37803 | 399,990 | 8.56 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.79 | Put | | 2,468.68000 | 2.46868 | 2,250,250 | 8.56 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.83 | Put | | 2,336.49000 | 2.33649 | 2,121,520 | 8.66 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Call | | 608.84000 | 0.60884 | 645,080 | 8.95 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.94 | Put | | 1,999.63000 | 1.99963 | 1,795,480 | 8.95 | 0.00 | 0 | 10 |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Call | | 32.61000 | 0.03261 | 32,650 | 7.88 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.20 | Put | | 4,943.26000 | 4.94326 | 4,702,910 | 7.88 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 02/02/2023 | Bond Future | 9.66 | Call | | | 230.59000 | 0.23059 | 243,170 | 8.22 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Put | | | 1,832.39000 | 1.83239 | 1,634,830 | 9.11 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Call | | | 738.98000 | 0.73898 | 782,950 | 9.13 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.01 | Put | | | 1,805.49000 | 1.80549 | 1,609,070 | 9.13 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Call | | | 391.35000 | 0.39135 | 414,150 | 8.59 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.80 | Put | | | 2,435.13000 | 2.43513 | 2,217,540 | 8.59 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.83 | Call | | | 433.14000 | 0.43314 | 458,560 | 8.66 | 0.00 | 0 | 38 |
| R2030 | On | 02/02/2023 | Bond Future | 11.16 | Put | | | 268.07000 | 0.26807 | 205,480 | 11.77 | 0.00 | 0 | 38 |
| R2030 | On | 02/02/2023 | Bond Future | 11.35 | Call | | | 5,057.42000 | 5.05742 | 5,249,180 | 12.16 | 0.00 | 0 | 5,00 |
| R2030 | On | 02/02/2023 | Bond Future | 11.35 | Put | | | 191.13000 | 0.19113 | 142,500 | 12.16 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Call | | | 700.47000 | 0.70047 | 742,170 | 9.08 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.99 | Put | | | 1,859.48000 | 1.85948 | 1,660,790 | 9.08 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 10.00 | Call | | | 719.64000 | 0.71964 | 762,470 | 9.11 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 9.08 | Put | | | 5,516.57000 | 5.51657 | 5,275,770 | 7.91 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.55 | Call | | | 5,842.05000 | 5.84205 | 6,045,600 | 12.55 | 0.00 | 0 | 5,00 |
| R2030 | On | 02/02/2023 | Bond Future | 11.55 | Put | | | 133.36000 | 0.13336 | 96,520 | 12.55 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.12 | Call | | | 4,171.87000 | 4.17187 | 4,346,340 | 11.69 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.12 | Put | | | 287.81000 | 0.28781 | 221,890 | 11.69 | 0.00 | 0 | |
| R2030 | On | 02/02/2023 | Bond Future | 11.16 | Call | | | 4,324.00000 | 4.32400 | 4,501,800 | 11.77 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Call | | | 582.49000 | 0.58249 | 603,350 | 11.03 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Put | | | 6,706.29000 | 6.70629 | 6,482,660 | 11.03 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Call | | | 1,085.51000 | 1.08551 | 1,128,660 | 10.73 | 0.00 | 0 | 18 |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Put | | | 4,612.70000 | 4.61270 | 4,411,360 | 10.73 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Call | | | 1,206.35000 | 1.20635 | 1,254,290 | 10.75 | 0.00 | 0 | 48 |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Put | | | 4,317.16000 | 4.31716 | 4,120,610 | 10.75 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Call | | | 1,366.45000 | 1.36645 | 1,420,610 | 10.77 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Put | | | 3,971.56000 | 3.97156 | 3,781,230 | 10.77 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Call | | | 1,727.85000 | 1.72785 | 1,795,580 | 10.80 | 0.00 | 0 | 1,08 |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Put | | | 3,332.00000 | 3.33200 | 3,155,240 | 10.80 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Call | | | 2,612.72000 | 2.61272 | 2,708,880 | 11.04 | 0.00 | 0 | 48 |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Put | | | 2,343.98000 | 2.34398 | 2,195,650 | 11.04 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Call | | | 2,856.30000 | 2.85630 | 2,959,400 | 11.12 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Put | | | 2,148.86000 | 2.14886 | 2,007,470 | 11.12 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Call | | | 2,881.37000 | 2.88137 | 2,985,160 | 11.12 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Put | | | 2,130.21000 | 2.13021 | 1,989,510 | 11.12 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Call | | | 2,906.55000 | 2.90655 | 3,011,030 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Put | | | 2,111.70000 | 2.11170 | 1,971,690 | 11.13 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Call | | | 3,190.20000 | 3.19020 | 3,302,270 | 11.22 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Put | | | 1,916.55000 | 1.91655 | 1,784,130 | 11.22 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Call | | | 5,227.04000 | 5.22704 | 5,382,650 | 11.87 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Put | | 1,023.97000 | 1.02397 | 935,090 | 11.87 | 0.00 | 0 | 11 |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Call | | 6,144.83000 | 6.14483 | 6,315,200 | 12.16 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Put | | 788.49000 | 0.78849 | 714,370 | 12.16 | 0.00 | 0 | 31 |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Call | | 7,579.97000 | 7.57997 | 7,768,890 | 12.60 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Put | | 530.91000 | 0.53091 | 475,340 | 12.60 | 0.00 | 0 | 1,01 |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Call | | 9,196.08000 | 9.19608 | 9,400,710 | 13.08 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Put | | 342.94000 | 0.34294 | 303,080 | 13.08 | 0.00 | 0 | 41 |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Call | | 9,437.34000 | 9.43734 | 9,644,510 | 13.08 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Put | | 314.14000 | 0.31414 | 276,820 | 13.08 | 0.00 | 0 | 31 |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Put | | 2,676.05000 | 2.67605 | 2,541,220 | 10.90 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Put | | 1,657.19000 | 1.65719 | 1,558,220 | 11.49 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Call | | 5,381.08000 | 5.38108 | 5,531,800 | 11.50 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Put | | 1,646.00000 | 1.64600 | 1,547,500 | 11.50 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Call | | 2,893.49000 | 2.89349 | 2,994,040 | 10.73 | 0.00 | 0 | 1,01 |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Put | | 3,167.16000 | 3.16716 | 3,018,490 | 10.73 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Call | | 3,468.90000 | 3.46890 | 3,583,290 | 10.90 | 0.00 | 0 | 31 |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Put | | 705.59000 | 0.70559 | 652,650 | 12.69 | 0.00 | 0 | 1,01 |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Call | | 10,218.24000 | 10.21824 | 10,423,290 | 12.84 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Put | | 555.11000 | 0.55511 | 510,940 | 12.84 | 0.00 | 0 | 31 |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Call | | 5,322.61000 | 5.32261 | 5,472,400 | 11.48 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Put | | 1,668.69000 | 1.66869 | 1,569,260 | 11.48 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Call | | 5,351.70000 | 5.35170 | 5,501,950 | 11.49 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Call | | 9,248.84000 | 9.24884 | 9,445,120 | 12.69 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Call | | 3,737.25000 | 3.73725 | 3,863,050 | 9.53 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Put | | 2,746.59000 | 2.74659 | 2,618,090 | 9.53 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Call | | 3,761.71000 | 3.76171 | 3,888,020 | 9.54 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Put | | 2,730.11000 | 2.73011 | 2,602,120 | 9.54 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.82 | Call | | 3,785.91000 | 3.78591 | 3,912,720 | 9.54 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.82 | Put | | 2,713.39000 | 2.71339 | 2,585,900 | 9.54 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Put | | 2,241.14000 | 2.24114 | 2,134,060 | 9.28 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Call | | 4,902.61000 | 4.90261 | 5,054,290 | 9.26 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Put | | 2,266.16000 | 2.26616 | 2,158,210 | 9.26 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Call | | 4,928.71000 | 4.92871 | 5,080,820 | 9.27 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Put | | 2,253.62000 | 2.25362 | 2,146,100 | 9.27 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Call | | 4,954.86000 | 4.95486 | 5,107,410 | 9.28 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 19,91 |
| Total For R2030 | | | | | | | | | | | 268,197.51 | 3 | 112,33 |
| R2032 | On | 02/02/2023 | Bond Future | | | 10.80432 | 88.31610 | 10.84162 | 88.12419 | 12.42 | 4,415,805.00 | 50 | 112,01 |
| R2032 | On | 04/05/2023 | Bond Future | | | 10.92396 | 85.88826 | 10.96279 | 85.69317 | 14.19 | 0.00 | 0 | 66,40 |

| 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 | 03/08/2023 | | | 11.02970 | 87.66762 | 11.07017 | 87.46885 | | 13.58 | 0.00 | 0 | 2,60 |
| R2032 | On | 02/11/2023 | | | 11.13706 | 85.35011 | 11.17934 | 85.14725 | | 12.15 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | | | 11.26257 | 87.09031 | 11.30683 | 86.88319 | | 11.02 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 4,415,805.00 | 50 | 181,06 |
| R2032 | On | 02/02/2023 | 9.31 | Call | | | 4.74000 | 0.00474 | 3,900 | 9.53 | 0.00 | 0 | 40 |
| R2032 | On | 02/02/2023 | 9.31 | Put | | | 8,377.02000 | 8.37702 | 8,184,270 | 9.53 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 9.47 | Call | | | 11.18000 | 0.01118 | 9,640 | 9.56 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | 9.47 | Put | | | 7,459.71000 | 7.45971 | 7,266,260 | 9.56 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 9.92 | Call | | | 85.40000 | 0.08540 | 81,450 | 9.62 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | 10.22 | Put | | | 3,572.05000 | 3.57205 | 3,377,930 | 10.27 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.30 | Call | | | 395.83000 | 0.39583 | 395,610 | 10.50 | 0.00 | 0 | 8,00 |
| R2032 | On | 02/02/2023 | 10.30 | Put | | | 3,239.40000 | 3.23940 | 3,047,270 | 10.50 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.39 | Put | | | 2,890.76000 | 2.89076 | 2,701,900 | 10.76 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.40 | Call | | | 544.51000 | 0.54451 | 547,990 | 10.79 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.40 | Put | | | 2,853.74000 | 2.85374 | 2,665,310 | 10.79 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.16 | Call | | | 236.25000 | 0.23625 | 233,090 | 10.09 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.16 | Put | | | 3,835.14000 | 3.83514 | 3,640,070 | 10.09 | 0.00 | 0 | 40 |
| R2032 | On | 02/02/2023 | 10.22 | Call | | | 297.91000 | 0.29791 | 295,700 | 10.27 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | 10.67 | Put | | | 1,980.63000 | 1.98063 | 1,808,950 | 11.55 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 11.45 | Call | | | 3,652.84000 | 3.65284 | 3,748,620 | 13.53 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 11.45 | Put | | | 602.02000 | 0.60202 | 505,890 | 13.53 | 0.00 | 0 | 8,00 |
| R2032 | On | 02/02/2023 | 10.38 | Call | | | 512.37000 | 0.51237 | 515,000 | 10.73 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.38 | Put | | | 2,928.12000 | 2.92812 | 2,738,840 | 10.73 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.39 | Call | | | 528.29000 | 0.52829 | 531,340 | 10.76 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 11.69 | Put | | | 405.75000 | 0.40575 | 331,010 | 14.08 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 11.84 | Call | | | 5,246.50000 | 5.24650 | 5,375,330 | 14.41 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 11.84 | Put | | | 316.09000 | 0.31609 | 253,010 | 14.41 | 0.00 | 0 | 50 |
| R2032 | On | 02/02/2023 | 10.50 | Call | | | 723.34000 | 0.72334 | 731,900 | 11.08 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 10.50 | Put | | | 2,502.49000 | 2.50249 | 2,319,140 | 11.08 | 0.00 | 0 | 40 |
| R2032 | On | 02/02/2023 | 10.67 | Call | | | 1,092.91000 | 1.09291 | 1,113,140 | 11.55 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | 9.92 | Put | | | 4,999.07000 | 4.99907 | 4,803,210 | 9.62 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 12.75 | Call | | | 9,162.89000 | 9.16289 | 9,335,650 | 16.23 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 12.75 | Put | | | 65.33000 | 0.06533 | 46,180 | 16.23 | 0.00 | 0 | 70 |
| R2032 | On | 02/02/2023 | 11.50 | Call | | | 3,850.42000 | 3.85042 | 3,950,860 | 13.65 | 0.00 | 0 | |
| R2032 | On | 02/02/2023 | 11.50 | Put | | | 555.37000 | 0.55537 | 463,900 | 13.65 | 0.00 | 0 | 8,00 |
| R2032 | On | 02/02/2023 | 11.69 | Call | | | 4,620.10000 | 4.62010 | 4,737,270 | 14.08 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | 10.62 | Call | | | 2,118.45000 | 2.11845 | 2,160,880 | 13.60 | 0.00 | 0 | 40 |
| R2032 | On | 04/05/2023 | 10.62 | Put | | | 3,861.37000 | 3.86137 | 3,708,710 | 13.60 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | 10.87 | Call | | | 2,700.16000 | 2.70016 | 2,754,990 | 13.80 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Put | | 3,167.35000 | 3.16735 | 3,027,090 | 13.80 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Call | | 2,725.25000 | 2.72525 | 2,780,600 | 13.80 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Put | | 3,141.93000 | 3.14193 | 3,002,190 | 13.80 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Call | | 2,750.67000 | 2.75067 | 2,806,530 | 13.81 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Put | | 3,116.88000 | 3.11688 | 2,977,650 | 13.81 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.37 | Call | | 4,110.22000 | 4.11022 | 4,191,280 | 14.33 | 0.00 | 0 | 40 |
| R2032 | On | 04/05/2023 | Bond Future | 11.37 | Put | | 2,099.43000 | 2.09943 | 1,985,400 | 14.33 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Call | | 11,595.14000 | 11.59514 | 11,757,300 | 16.70 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Put | | 328.14000 | 0.32814 | 295,210 | 16.70 | 0.00 | 0 | 40 |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Put | | 2,416.25000 | 2.41625 | 2,317,110 | 14.11 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Put | | 2,401.09000 | 2.40109 | 2,302,320 | 14.12 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Call | | 6,156.20000 | 6.15620 | 6,261,060 | 14.27 | 0.00 | 0 | 5,00 |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Put | | 2,212.50000 | 2.21250 | 2,118,590 | 14.27 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Call | | 5,680.59000 | 5.68059 | 5,779,840 | 14.10 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Put | | 2,431.50000 | 2.43150 | 2,331,980 | 14.10 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Call | | 5,711.89000 | 5.71189 | 5,811,520 | 14.11 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Call | | 5,743.25000 | 5.74325 | 5,843,250 | 14.12 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Call | | 3,890.69000 | 3.89069 | 3,975,530 | 11.91 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Put | | 3,696.21000 | 3.69621 | 3,578,190 | 11.91 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Call | | 3,916.47000 | 3.91647 | 4,001,720 | 11.92 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Put | | 3,674.25000 | 3.67425 | 3,556,640 | 11.92 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Call | | 3,942.02000 | 3.94202 | 4,027,670 | 11.92 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Put | | 3,652.09000 | 3.65209 | 3,534,880 | 11.92 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.85 | Put | | 2,990.38000 | 2.99038 | 2,892,830 | 11.33 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.83 | Call | | 5,421.34000 | 5.42134 | 5,530,210 | 11.31 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.83 | Put | | 3,022.68000 | 3.02268 | 2,924,430 | 11.31 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.84 | Call | | 5,450.12000 | 5.45012 | 5,559,340 | 11.32 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.84 | Put | | 3,006.49000 | 3.00649 | 2,908,590 | 11.32 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.85 | Call | | 5,478.95000 | 5.47895 | 5,588,520 | 11.33 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 35,31 |
| Total For R2032 | | | | | | | | | | | 4,415,805.00 | 50 | 216,37 |
| R2035 | On | 02/02/2023 | Bond Future | | | 11.24112 | 88.49133 | 11.28351 | 88.24645 | 15.18 | 4,159,092.51 | 47 | 145,70 |
| R2035 | On | 04/05/2023 | Bond Future | | | 11.35885 | 85.72352 | 11.40282 | 85.47438 | 16.62 | 0.00 | 0 | 104,30 |
| R2035 | On | 03/08/2023 | Bond Future | | | 11.46575 | 87.49902 | 11.51141 | 87.24510 | 15.82 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | | | 11.57704 | 84.83241 | 11.62453 | 84.57326 | 14.62 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | | | 11.70781 | 86.56231 | 11.75733 | 86.29774 | 13.27 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 4,159,092.51 | 47 | 250,01 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Call | | 48.25000 | 0.04825 | 43,090 | 13.93 | 0.00 | 0 | 50 |
| R2035 | On | 02/02/2023 | Bond Future | 9.81 | Put | | 9,185.85000 | 9.18585 | 8,935,810 | 13.93 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 02/02/2023 | Bond Future | 9.85 | Call | | | 55.35000 | 0.05535 | 49,790 | 13.93 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.85 | Put | | | 8,926.99000 | 8.92699 | 8,676,550 | 13.93 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.89 | Call | | | 63.33000 | 0.06333 | 57,370 | 13.92 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 10.64 | Put | | | 4,362.29000 | 4.36229 | 4,114,640 | 14.05 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Put | | | 3,332.24000 | 3.33224 | 3,096,180 | 14.30 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Call | | | 220.34000 | 0.22034 | 211,910 | 13.91 | 0.00 | 0 | 97 |
| R2035 | On | 02/02/2023 | Bond Future | 10.30 | Put | | | 6,171.30000 | 6.17130 | 5,917,990 | 13.91 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.60 | Call | | | 482.93000 | 0.48293 | 478,880 | 14.01 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.60 | Put | | | 4,557.54000 | 4.55754 | 4,308,610 | 14.01 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.64 | Call | | | 533.71000 | 0.53371 | 530,940 | 14.05 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Put | | | 2,609.83000 | 2.60983 | 2,389,070 | 14.53 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Call | | | 560.39000 | 0.56039 | 558,330 | 14.07 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.66 | Put | | | 4,266.32000 | 4.26632 | 4,019,380 | 14.07 | 0.00 | 0 | 58 |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Call | | | 881.06000 | 0.88106 | 889,220 | 14.29 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.86 | Put | | | 3,373.59000 | 3.37359 | 3,136,870 | 14.29 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.87 | Call | | | 899.76000 | 0.89976 | 908,580 | 14.30 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Put | | | 64.86000 | 0.06486 | 44,780 | 17.89 | 0.00 | 0 | 97 |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Call | | | 918.72000 | 0.91872 | 928,220 | 14.31 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 10.88 | Put | | | 3,291.21000 | 3.29121 | 3,055,830 | 14.31 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Call | | | 1,282.99000 | 1.28299 | 1,306,200 | 14.51 | 0.00 | 0 | 97 |
| R2035 | On | 02/02/2023 | Bond Future | 11.05 | Put | | | 2,644.56000 | 2.64456 | 2,422,890 | 14.51 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.06 | Call | | | 1,307.21000 | 1.30721 | 1,331,330 | 14.53 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 9.89 | Put | | | 8,670.05000 | 8.67005 | 8,419,210 | 13.92 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.94 | Call | | | 4,350.78000 | 4.35078 | 4,481,340 | 15.89 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.94 | Put | | | 684.03000 | 0.68403 | 569,710 | 15.89 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.98 | Call | | | 4,522.14000 | 4.52214 | 4,657,440 | 15.96 | 0.00 | 0 | |
| R2035 | On | 02/02/2023 | Bond Future | 11.98 | Put | | | 639.40000 | 0.63940 | 529,820 | 15.96 | 0.00 | 0 | 38 |
| R2035 | On | 02/02/2023 | Bond Future | 13.22 | Call | | | 10,249.48000 | 10.24948 | 10,474,280 | 17.89 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Call | | | 1,507.68000 | 1.50768 | 1,542,870 | 15.46 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Put | | | 6,226.40000 | 6.22640 | 6,012,450 | 15.46 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Call | | | 2,860.76000 | 2.86076 | 2,930,350 | 15.92 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Put | | | 3,961.14000 | 3.96114 | 3,781,590 | 15.92 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Call | | | 591.15000 | 0.59115 | 600,840 | 15.43 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Put | | | 10,061.29000 | 10.06129 | 9,821,840 | 15.43 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Call | | | 1,228.96000 | 1.22896 | 1,256,180 | 15.45 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Put | | | 7,056.69000 | 7.05669 | 6,834,770 | 15.45 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Call | | | 10,043.59000 | 10.04359 | 10,224,780 | 18.71 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Put | | | 795.44000 | 0.79544 | 727,490 | 18.71 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Call | | | 2,754.36000 | 2.75436 | 2,821,440 | 15.88 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Put | | | 4,085.56000 | 4.08556 | 3,903,500 | 15.88 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Call | | 2,833.80000 | 2.83380 | 2,902,770 | 15.91 | | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Put | | 3,991.80000 | 3.99180 | 3,811,630 | 15.91 | | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Call | | 2,887.63000 | 2.88763 | 2,957,860 | 15.93 | | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Put | | 3,930.44000 | 3.93044 | 3,751,530 | 15.93 | | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Call | | 7,137.51000 | 7.13751 | 7,284,500 | 17.66 | | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Put | | 1,450.49000 | 1.45049 | 1,348,340 | 17.66 | | 0.00 | 0 | 38 |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Put | | 3,213.63000 | 3.21363 | 3,080,780 | 16.11 | | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Call | | 5,843.99000 | 5.84399 | 5,965,540 | 16.12 | | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Put | | 3,193.96000 | 3.19396 | 3,061,590 | 16.12 | | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Call | | 5,777.34000 | 5.77734 | 5,897,920 | 16.10 | | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Put | | 3,233.42000 | 3.23342 | 3,100,080 | 16.10 | | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Call | | 5,810.63000 | 5.81063 | 5,931,700 | 16.11 | | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.42 | Call | | 4,018.22000 | 4.01822 | 4,117,440 | 14.30 | | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.42 | Put | | 5,142.51000 | 5.14251 | 4,982,580 | 14.30 | | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.43 | Call | | 4,045.22000 | 4.04522 | 4,144,920 | 14.31 | | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.43 | Put | | 5,114.04000 | 5.11404 | 4,954,590 | 14.31 | | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.41 | Call | | 3,991.32000 | 3.99132 | 4,090,040 | 14.29 | | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.41 | Put | | 5,171.12000 | 5.17112 | 5,010,690 | 14.29 | | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.18 | Put | | 3,827.68000 | 3.82768 | 3,699,840 | 13.44 | | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.19 | Call | | 6,069.37000 | 6.06937 | 6,206,540 | 13.45 | | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.19 | Put | | 3,807.52000 | 3.80752 | 3,680,120 | 13.45 | | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.20 | Call | | 6,100.54000 | 6.10054 | 6,238,150 | 13.45 | | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.20 | Put | | 3,787.46000 | 3.78746 | 3,660,500 | 13.45 | | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.18 | Call | | 6,038.24000 | 6.03824 | 6,174,970 | 13.44 | | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 8,47 |
| Total For R2035 | | | | | | | | | | | | 4,159,092.51 | 47 | 258,48 |
| R2037 | On | 02/02/2023 | Bond Future | | | 11.43714 | 79.90311 | 11.48450 | 79.62707 | 17.16 | | 7,031,473.68 | 88 | 133,64 |
| R2037 | On | 04/05/2023 | Bond Future | | | 11.55785 | 81.47137 | 11.60692 | 81.19048 | 17.86 | | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | | | 11.67084 | 78.90076 | 11.72177 | 78.61438 | 17.95 | | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | | | 11.77562 | 80.56069 | 11.82844 | 80.26842 | 15.82 | | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | | | 11.89756 | 77.94802 | 11.95250 | 77.64963 | 15.19 | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 7,031,473.68 | 88 | 133,64 |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Call | | 845.33000 | 0.84533 | 860,300 | 16.06 | | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.03 | Put | | 3,553.66000 | 3.55366 | 3,292,590 | 16.06 | | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Call | | 863.46000 | 0.86346 | 879,190 | 16.07 | | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.04 | Put | | 3,510.75000 | 3.51075 | 3,250,440 | 16.07 | | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Call | | 881.84000 | 0.88184 | 898,350 | 16.08 | | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.05 | Put | | 3,468.16000 | 3.46816 | 3,208,630 | 16.08 | | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 977.84000 | 0.97784 | 998,470 | 16.14 | | 0.00 | 0 | 51 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 3,260.29000 | 3.26029 | 3,004,880 | 16.14 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.97 | Call | | 3,675.80000 | 3.67580 | 3,807,120 | 17.56 | 0.00 | 0 | |
| R2037 | On | 02/02/2023 | Bond Future | 11.97 | Put | | 925.88000 | 0.92588 | 781,160 | 17.56 | 0.00 | 0 | 51 |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Call | | 2,696.46000 | 2.69646 | 2,773,110 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Put | | 4,418.79000 | 4.41879 | 4,214,550 | 17.23 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 10.95 | Call | | 1,852.57000 | 1.85257 | 1,905,880 | 16.82 | 0.00 | 0 | 70 |
| R2037 | On | 04/05/2023 | Bond Future | 10.95 | Put | | 5,737.87000 | 5.73787 | 5,510,290 | 16.82 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.94 | Call | | 4,607.74000 | 4.60774 | 4,728,690 | 18.15 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.94 | Put | | 2,739.31000 | 2.73931 | 2,579,370 | 18.15 | 0.00 | 0 | 70 |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Call | | 2,023.85000 | 2.02385 | 2,082,070 | 16.91 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Put | | 5,421.24000 | 5.42124 | 5,198,570 | 16.91 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Call | | 2,670.10000 | 2.67010 | 2,746,070 | 17.21 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Put | | 4,451.39000 | 4.45139 | 4,246,470 | 17.21 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Call | | 11,526.07000 | 11.52607 | 11,744,520 | 20.95 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Put | | 662.34000 | 0.66234 | 599,900 | 20.95 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Call | | 2,722.95000 | 2.72295 | 2,800,290 | 17.24 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Put | | 4,386.38000 | 4.38638 | 4,182,830 | 17.24 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Call | | 4,079.35000 | 4.07935 | 4,189,030 | 17.91 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Put | | 3,100.21000 | 3.10021 | 2,929,000 | 17.91 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 3,402.23000 | 3.40223 | 3,253,990 | 18.14 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Call | | 5,631.10000 | 5.63110 | 5,768,150 | 18.11 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Put | | 3,443.74000 | 3.44374 | 3,294,410 | 18.11 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Call | | 5,664.05000 | 5.66405 | 5,801,650 | 18.13 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Put | | 3,422.92000 | 3.42292 | 3,274,140 | 18.13 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 5,697.07000 | 5.69707 | 5,835,210 | 18.14 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 3,978.35000 | 3.97835 | 4,091,060 | 15.39 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Put | | 5,423.70000 | 5.42370 | 5,244,140 | 15.39 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Call | | 3,924.93000 | 3.92493 | 4,036,530 | 15.37 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Put | | 5,483.76000 | 5.48376 | 5,303,090 | 15.37 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Call | | 3,951.75000 | 3.95175 | 4,063,900 | 15.38 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Put | | 5,453.81000 | 5.45381 | 5,273,690 | 15.38 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.32 | Put | | 4,045.66000 | 4.04566 | 3,902,220 | 15.27 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.33 | Call | | 6,030.21000 | 6.03021 | 6,185,660 | 15.28 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.33 | Put | | 4,024.40000 | 4.02440 | 3,881,460 | 15.28 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.31 | Call | | 5,968.16000 | 5.96816 | 6,122,620 | 15.26 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.31 | Put | | 4,066.70000 | 4.06670 | 3,922,770 | 15.26 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.32 | Call | | 5,999.32000 | 5.99932 | 6,154,270 | 15.27 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 3,76 |
| Total For R2037 | | | | | | | | | | | 7,031,473.68 | 88 | 137,40 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040 | On | 02/02/2023 | | | 11.46913 | 81.88113 | 11.51640 | 81.58262 | | 18.17 | 209,533,811.67 | 2,559 | 142,93 |
| R2040 | On | 04/05/2023 | | | 11.58411 | 83.48828 | 11.63306 | 83.18440 | | 18.91 | 0.00 | 0 | 36 |
| R2040 | On | 03/08/2023 | | | 11.69152 | 80.70902 | 11.74227 | 80.39920 | | 19.06 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | | | 11.79070 | 82.40705 | 11.84327 | 82.09086 | | 17.06 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | | | 11.90572 | 79.58160 | 11.96033 | 79.25881 | | 16.53 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 209,533,811.67 | 2,559 | 143,23 |
| R2040 | On | 02/02/2023 | 10.18 | Call | | | 86.80000 | 0.08680 | 80,640 | 16.65 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 10.18 | Put | | | 9,229.97000 | 9.22997 | 8,925,300 | 16.65 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 10.21 | Call | | | 95.65000 | 0.09565 | 89,280 | 16.65 | 0.00 | 0 | 36 |
| R2040 | On | 02/02/2023 | 10.21 | Put | | | 9,016.55000 | 9.01655 | 8,711,670 | 16.65 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 10.93 | Call | | | 685.73000 | 0.68573 | 692,360 | 16.86 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 10.96 | Put | | | 4,360.07000 | 4.36007 | 4,070,060 | 16.90 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 11.10 | Call | | | 997.66000 | 0.99766 | 1,016,850 | 17.09 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 11.10 | Put | | | 3,687.18000 | 3.68718 | 3,407,860 | 17.09 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 11.11 | Call | | | 1,018.48000 | 1.01848 | 1,038,560 | 17.10 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 11.11 | Put | | | 3,641.79000 | 3.64179 | 3,363,360 | 17.10 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 11.12 | Put | | | 3,596.87000 | 3.59687 | 3,319,350 | 17.11 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 11.19 | Call | | | 1,195.22000 | 1.19522 | 1,223,020 | 17.20 | 0.00 | 0 | 56 |
| R2040 | On | 02/02/2023 | 11.19 | Put | | | 3,291.80000 | 3.29180 | 3,021,090 | 17.20 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 12.07 | Call | | | 4,278.35000 | 4.27835 | 4,429,660 | 18.78 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 12.07 | Put | | | 906.43000 | 0.90643 | 759,230 | 18.78 | 0.00 | 0 | 56 |
| R2040 | On | 02/02/2023 | 10.96 | Call | | | 735.12000 | 0.73512 | 743,620 | 16.90 | 0.00 | 0 | 36 |
| R2040 | On | 02/02/2023 | 10.93 | Put | | | 4,513.23000 | 4.51323 | 4,221,350 | 16.86 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 12.24 | Call | | | 5,048.73000 | 5.04873 | 5,223,720 | 19.11 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 12.24 | Put | | | 685.54000 | 0.68554 | 562,020 | 19.11 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 12.27 | Call | | | 5,188.14000 | 5.18814 | 5,367,080 | 19.17 | 0.00 | 0 | |
| R2040 | On | 02/02/2023 | 12.27 | Put | | | 652.10000 | 0.65210 | 532,530 | 19.17 | 0.00 | 0 | 36 |
| R2040 | On | 02/02/2023 | 11.12 | Call | | | 1,039.68000 | 1.03968 | 1,060,670 | 17.11 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 11.03 | Call | | | 2,139.63000 | 2.13963 | 2,200,910 | 17.90 | 0.00 | 0 | 66 |
| R2040 | On | 04/05/2023 | 11.03 | Put | | | 6,011.28000 | 6.01128 | 5,768,680 | 17.90 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 10.17 | Call | | | 745.32000 | 0.74532 | 763,210 | 17.56 | 0.00 | 0 | 36 |
| R2040 | On | 04/05/2023 | 10.17 | Put | | | 10,653.72000 | 10.65372 | 10,367,730 | 17.56 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 11.43 | Call | | | 3,209.57000 | 3.20957 | 3,299,630 | 18.42 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 11.43 | Put | | | 4,481.91000 | 4.48191 | 4,268,090 | 18.42 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 10.73 | Call | | | 1,505.69000 | 1.50569 | 1,548,330 | 17.59 | 0.00 | 0 | 46 |
| R2040 | On | 04/05/2023 | 10.73 | Put | | | 7,411.33000 | 7.41133 | 7,150,090 | 17.59 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 10.92 | Call | | | 1,890.11000 | 1.89011 | 1,944,190 | 17.78 | 0.00 | 0 | 36 |
| R2040 | On | 04/05/2023 | 10.92 | Put | | | 6,498.94000 | 6.49894 | 6,249,140 | 17.78 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | 12.78 | Call | | | 8,218.63000 | 8.21863 | 8,405,340 | 20.64 | 0.00 | 0 | |

| 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 | 04/05/2023 | Bond Future | 12.78 | Put | | 1,581.65000 | 1.58165 | 1,464,480 | 20.64 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Call | | 3,149.83000 | 3.14983 | 3,238,380 | 18.39 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Put | | 4,549.18000 | 4.54918 | 4,333,850 | 18.39 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Call | | 3,179.64000 | 3.17964 | 3,268,940 | 18.40 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Put | | 4,515.44000 | 4.51544 | 4,300,860 | 18.40 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Call | | 11,054.70000 | 11.05470 | 11,277,050 | 21.72 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Put | | 933.68000 | 0.93368 | 852,150 | 21.72 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Call | | 3,361.06000 | 3.36106 | 3,454,900 | 18.49 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Put | | 4,317.22000 | 4.31722 | 4,107,180 | 18.49 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.05 | Call | | 5,311.42000 | 5.31142 | 5,448,560 | 19.40 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.05 | Put | | 2,793.85000 | 2.79385 | 2,627,110 | 19.40 | 0.00 | 0 | 68 |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Put | | 3,547.45000 | 3.54745 | 3,391,410 | 19.39 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Call | | 6,360.52000 | 6.36052 | 6,513,140 | 19.36 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Put | | 3,590.83000 | 3.59083 | 3,433,630 | 19.36 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Call | | 6,396.21000 | 6.39621 | 6,549,410 | 19.38 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Put | | 3,568.96000 | 3.56896 | 3,412,340 | 19.38 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Call | | 6,432.20000 | 6.43220 | 6,585,980 | 19.39 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.60 | Call | | 4,450.01000 | 4.45001 | 4,573,100 | 16.63 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.60 | Put | | 5,929.71000 | 5.92971 | 5,736,610 | 16.63 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.58 | Call | | 4,391.75000 | 4.39175 | 4,513,660 | 16.61 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.58 | Put | | 5,994.99000 | 5.99499 | 5,800,710 | 16.61 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.59 | Call | | 4,420.84000 | 4.42084 | 4,543,340 | 16.62 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.59 | Put | | 5,962.27000 | 5.96227 | 5,768,580 | 16.62 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.34 | Put | | 4,484.62000 | 4.48462 | 4,329,820 | 16.63 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.35 | Call | | 6,707.12000 | 6.70712 | 6,875,630 | 16.65 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.35 | Put | | 4,461.96000 | 4.46196 | 4,307,680 | 16.65 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.33 | Call | | 6,640.08000 | 6.64008 | 6,807,550 | 16.62 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.33 | Put | | 4,507.72000 | 4.50772 | 4,352,400 | 16.62 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.34 | Call | | 6,673.41000 | 6.67341 | 6,841,400 | 16.63 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | 0.00 | 0 | 6,28 |
| Total For R2040 | | | | | | | | | | | 209,533,811.67 | 2,559 | 149,51 |
| R2044 | On | 02/02/2023 | Bond Future | | | 11.46541 | 78.76465 | 11.53298 | 78.32963 | 19.22 | 3,859,467.85 | 49 | 79,57 |
| R2044 | On | 04/05/2023 | Bond Future | | | 11.57345 | 80.31059 | 11.64338 | 79.86758 | 20.02 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | | | 11.67403 | 77.59076 | 11.74648 | 77.13894 | 20.21 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | | | 11.76652 | 79.22324 | 11.84151 | 78.76197 | 18.53 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | | | 11.87352 | 76.45800 | 11.95132 | 75.98719 | 18.28 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | 3,859,467.85 | 49 | 79,57 |
| R2044 | On | 02/02/2023 | Bond Future | 10.30 | Call | | 118.80000 | 0.11880 | 119,470 | 17.61 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 10.30 | Put | | 8,735.34000 | 8.73534 | 8,300,990 | 17.61 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044 | On | 02/02/2023 | Bond Future | 10.75 | Call | | 421.69000 | 0.42169 | 441,820 | 17.59 | 0.00 | 0 | 2,50 |
| R2044 | On | 02/02/2023 | Bond Future | 10.75 | Put | | 5,720.25000 | 5.72025 | 5,305,360 | 17.59 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.00 | Call | | 786.62000 | 0.78662 | 833,010 | 17.94 | 0.00 | 0 | 2,50 |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Put | | 3,606.01000 | 3.60601 | 3,239,330 | 18.15 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.70 | Put | | 1,685.86000 | 1.68586 | 1,427,050 | 19.12 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 979.23000 | 0.97923 | 1,039,750 | 18.08 | 0.00 | 0 | 1,70 |
| R2044 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 3,838.13000 | 3.83813 | 3,463,630 | 18.08 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Call | | 1,064.11000 | 1.06411 | 1,130,840 | 18.14 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.14 | Put | | 3,651.68000 | 3.65168 | 3,283,390 | 18.14 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.15 | Call | | 1,086.04000 | 1.08604 | 1,154,380 | 18.15 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 12.00 | Put | | 1,061.70000 | 1.06170 | 865,020 | 19.73 | 0.00 | 0 | 4,00 |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Call | | 1,108.26000 | 1.10826 | 1,178,210 | 18.17 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.16 | Put | | 3,560.72000 | 3.56072 | 3,195,650 | 18.17 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.20 | Call | | 1,199.97000 | 1.19997 | 1,276,600 | 18.22 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.20 | Put | | 3,383.35000 | 3.38335 | 3,024,960 | 18.22 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.70 | Call | | 2,744.08000 | 2.74408 | 2,920,290 | 19.12 | 0.00 | 0 | 1,70 |
| R2044 | On | 02/02/2023 | Bond Future | 11.00 | Put | | 4,330.47000 | 4.33047 | 3,941,840 | 17.94 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.75 | Call | | 2,934.19000 | 2.93419 | 3,121,030 | 19.22 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.75 | Put | | 1,563.83000 | 1.56383 | 1,315,650 | 19.22 | 0.00 | 0 | 2,50 |
| R2044 | On | 02/02/2023 | Bond Future | 11.90 | Call | | 3,536.85000 | 3.53685 | 3,755,040 | 19.53 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 11.90 | Put | | 1,242.67000 | 1.24267 | 1,025,840 | 19.53 | 0.00 | 0 | |
| R2044 | On | 02/02/2023 | Bond Future | 12.00 | Call | | 3,961.42000 | 3.96142 | 4,199,760 | 19.73 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Call | | 3,234.26000 | 3.23426 | 3,390,050 | 19.50 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Put | | 4,599.29000 | 4.59929 | 4,312,070 | 19.50 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 12.25 | Call | | 6,125.79000 | 6.12579 | 6,370,850 | 20.90 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 12.25 | Put | | 2,453.04000 | 2.45304 | 2,255,090 | 20.90 | 0.00 | 0 | 1,50 |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Call | | 3,173.85000 | 3.17385 | 3,327,370 | 19.47 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Put | | 4,668.87000 | 4.66887 | 4,379,380 | 19.47 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Call | | 3,204.08000 | 3.20408 | 3,358,740 | 19.49 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Put | | 4,634.06000 | 4.63406 | 4,345,710 | 19.49 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.75 | Call | | 4,274.26000 | 4.27426 | 4,466,220 | 20.02 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.75 | Put | | 3,606.85000 | 3.60685 | 3,355,800 | 20.02 | 0.00 | 0 | 4,10 |
| R2044 | On | 04/05/2023 | Bond Future | 12.00 | Call | | 5,172.61000 | 5.17261 | 5,391,870 | 20.46 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 12.00 | Put | | 2,977.38000 | 2.97738 | 2,753,630 | 20.46 | 0.00 | 0 | 4,10 |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Put | | 3,772.71000 | 3.77271 | 3,558,720 | 20.45 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Call | | 6,305.15000 | 6.30515 | 6,543,830 | 20.47 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Put | | 3,749.77000 | 3.74977 | 3,536,630 | 20.47 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Call | | 6,233.48000 | 6.23348 | 6,470,470 | 20.44 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Put | | 3,795.56000 | 3.79556 | 3,580,730 | 20.44 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Call | | 6,269.40000 | 6.26940 | 6,507,230 | 20.45 | 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 | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044 | On | 02/11/2023 | Bond Future | 11.56 | Call | | 4,540.05000 | 4.54005 | 4,732,140 | 18.03 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.56 | Put | | 6,295.75000 | 6.29575 | 6,026,570 | 18.03 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 4,569.70000 | 4.56970 | 4,762,650 | 18.04 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.57 | Put | | 6,261.90000 | 6.26190 | 5,993,580 | 18.04 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.55 | Call | | 4,510.48000 | 4.51048 | 4,701,710 | 18.01 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.55 | Put | | 6,329.77000 | 6.32977 | 6,059,730 | 18.01 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.27 | Put | | 4,928.55000 | 4.92855 | 4,710,240 | 18.30 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.28 | Call | | 6,841.00000 | 6.84100 | 7,094,230 | 18.32 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.28 | Put | | 4,904.23000 | 4.90423 | 4,686,650 | 18.32 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.29 | Call | | 6,874.43000 | 6.87443 | 7,128,390 | 18.33 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.29 | Put | | 4,880.03000 | 4.88003 | 4,663,180 | 18.33 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.27 | Call | | 6,807.61000 | 6.80761 | 7,060,110 | 18.30 | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | 0.00 | 0 | 24,65 |
| Total For R2044 | | | | | | | | | | | 3,859,467.85 | 49 | 104,20 |
| R2048 | On | 02/02/2023 | Bond Future | | | 11.31549 | 82.62026 | 11.36254 | 82.30414 | 18.83 | 6,279,139.76 | 76 | 247,75 |
| R2048 | On | 04/05/2023 | Bond Future | | | 11.41410 | 79.78163 | 11.46275 | 79.45977 | 20.74 | 0.00 | 0 | 10,95 |
| R2048 | On | 03/08/2023 | Bond Future | | | 11.50599 | 81.39653 | 11.55632 | 81.06841 | 19.81 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | | | 11.59156 | 78.68442 | 11.64362 | 78.34950 | 18.54 | 0.00 | 0 | 13,00 |
| R2048 | On | 01/02/2024 | Bond Future | | | 11.68822 | 80.32588 | 11.74218 | 79.98397 | 16.99 | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | | 6,279,139.76 | 76 | 271,65 |
| R2048 | On | 02/02/2023 | Bond Future | 10.40 | Call | | 256.19000 | 0.25619 | 249,970 | 17.24 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 10.40 | Put | | 7,193.20000 | 7.19320 | 6,870,860 | 17.24 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.00 | Call | | 1,162.12000 | 1.16212 | 1,187,770 | 17.91 | 0.00 | 0 | 2,90 |
| R2048 | On | 02/02/2023 | Bond Future | 11.00 | Put | | 3,656.62000 | 3.65662 | 3,366,150 | 17.91 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Call | | 1,312.00000 | 1.31200 | 1,344,150 | 18.02 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.06 | Put | | 3,384.21000 | 3.38421 | 3,100,240 | 18.02 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.60 | Call | | 3,132.85000 | 3.13285 | 3,243,240 | 19.03 | 0.00 | 0 | 2,90 |
| R2048 | On | 02/02/2023 | Bond Future | 11.60 | Put | | 1,570.75000 | 1.57075 | 1,365,020 | 19.03 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.70 | Call | | 3,550.23000 | 3.55023 | 3,676,840 | 19.22 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.70 | Put | | 1,346.56000 | 1.34656 | 1,157,050 | 19.22 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Call | | 1,337.98000 | 1.33798 | 1,371,270 | 18.03 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.07 | Put | | 3,340.17000 | 3.34017 | 3,057,340 | 18.03 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Call | | 1,364.37000 | 1.36437 | 1,398,810 | 18.05 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.08 | Put | | 3,296.66000 | 3.29666 | 3,014,980 | 18.05 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.10 | Call | | 1,417.94000 | 1.41794 | 1,454,760 | 18.09 | 0.00 | 0 | |
| R2048 | On | 02/02/2023 | Bond Future | 11.10 | Put | | 3,210.73000 | 3.21073 | 2,931,430 | 18.09 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Call | | 3,560.06000 | 3.56006 | 3,663,610 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Put | | 4,376.65000 | 4.37665 | 4,158,340 | 20.06 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Call | | 3,592.98000 | 3.59298 | 3,697,370 | 20.07 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Put | | 4,342.48000 | 4.34248 | 4,125,010 | 20.07 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Call | | 3,527.27000 | 3.52727 | 3,629,990 | 20.04 | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Put | | 4,411.04000 | 4.41104 | 4,191,900 | 20.04 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Call | | 6,991.78000 | 6.99178 | 7,159,060 | 20.34 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Put | | 3,596.81000 | 3.59681 | 3,435,970 | 20.34 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Call | | 7,030.06000 | 7.03006 | 7,197,950 | 20.35 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Put | | 3,575.12000 | 3.57512 | 3,414,890 | 20.35 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Call | | 6,953.79000 | 6.95379 | 7,120,460 | 20.32 | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Put | | 3,618.88000 | 3.61888 | 3,457,430 | 20.32 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.48 | Call | | 4,861.42000 | 4.86142 | 4,998,040 | 18.21 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.48 | Put | | 5,922.68000 | 5.92268 | 5,724,380 | 18.21 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.49 | Call | | 4,893.24000 | 4.89324 | 5,030,490 | 18.22 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.49 | Put | | 5,888.90000 | 5.88890 | 5,691,230 | 18.22 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Call | | 4,829.69000 | 4.82969 | 4,965,660 | 18.20 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Put | | 5,956.64000 | 5.95664 | 5,757,690 | 18.20 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.15 | Call | | 7,064.95000 | 7.06495 | 7,245,940 | 17.17 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.15 | Put | | 4,564.98000 | 4.56498 | 4,404,060 | 17.17 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.16 | Call | | 7,100.63000 | 7.10063 | 7,282,180 | 17.18 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.16 | Put | | 4,541.17000 | 4.54117 | 4,380,810 | 17.18 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 7,029.32000 | 7.02932 | 7,209,760 | 17.16 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 4,588.92000 | 4.58892 | 4,427,450 | 17.16 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 5,80 |
| Total For R2048 | | | | | | | | | | | 6,279,139.76 | 76 | 277,48 |
| R209 | On | 02/02/2023 | Bond Future | | | 11.23149 | 68.41042 | 11.27866 | 68.17092 | 17.21 | 138,052,227.56 | 2,018 | 31,50 |
| R209 | On | 04/05/2023 | Bond Future | | | 11.33830 | 66.60069 | 11.38708 | 66.35688 | 18.78 | 0.00 | 0 | 2,60 |
| R209 | On | 03/08/2023 | Bond Future | | | 11.43333 | 67.98041 | 11.48378 | 67.73185 | 17.93 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | | | 11.52877 | 66.25762 | 11.58101 | 66.00394 | 16.54 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | | | 11.63696 | 67.60862 | 11.69113 | 67.34965 | 15.05 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 138,052,227.56 | 2,018 | 34,10 |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Call | | 654.15000 | 0.65415 | 664,470 | 16.10 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.78 | Put | | 3,248.89000 | 3.24889 | 3,019,710 | 16.10 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Call | | 668.82000 | 0.66882 | 679,750 | 16.11 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.79 | Put | | 3,210.13000 | 3.21013 | 2,981,560 | 16.11 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Call | | 683.71000 | 0.68371 | 695,260 | 16.12 | 0.00 | 0 | |
| R209 | On | 02/02/2023 | Bond Future | 10.80 | Put | | 3,171.66000 | 3.17166 | 2,943,710 | 16.12 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 12.50 | Call | | 6,488.89000 | 6.48889 | 6,639,050 | 20.45 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 12.50 | Put | | 1,254.18000 | 1.25418 | 1,160,530 | 20.45 | 0.00 | 0 | 8,50 |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Call | | 2,341.24000 | 2.34124 | 2,408,700 | 18.18 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Put | | 3,794.42000 | 3.79442 | 3,618,070 | 18.18 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Call | | 2,364.22000 | 2.36422 | 2,432,290 | 18.20 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Put | | 3,766.04000 | 3.76604 | 3,590,300 | 18.20 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.50 | Call | | 3,352.18000 | 3.35218 | 3,444,420 | 18.78 | 0.00 | 0 | 1,00 |
| R209 | On | 04/05/2023 | Bond Future | 11.50 | Put | | 2,792.61000 | 2.79261 | 2,641,040 | 18.78 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 10.00 | Call | | 648.32000 | 0.64832 | 664,860 | 17.46 | 0.00 | 0 | 50 |
| R209 | On | 04/05/2023 | Bond Future | 10.00 | Put | | 8,101.46000 | 8.10146 | 7,874,190 | 17.46 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.00 | Call | | 2,117.21000 | 2.11721 | 2,178,720 | 18.04 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.00 | Put | | 4,087.10000 | 4.08710 | 3,904,800 | 18.04 | 0.00 | 0 | 6,20 |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Call | | 2,318.37000 | 2.31837 | 2,385,230 | 18.17 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Put | | 3,822.98000 | 3.82298 | 3,646,030 | 18.17 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Call | | 5,065.59000 | 5.06559 | 5,188,450 | 18.20 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Put | | 2,829.36000 | 2.82936 | 2,703,660 | 18.20 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Call | | 5,007.42000 | 5.00742 | 5,129,310 | 18.18 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Put | | 2,864.91000 | 2.86491 | 2,738,240 | 18.18 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Call | | 5,036.38000 | 5.03638 | 5,158,750 | 18.19 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Put | | 2,846.98000 | 2.84698 | 2,720,790 | 18.19 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Call | | 3,473.88000 | 3.47388 | 3,573,370 | 16.11 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Put | | 4,606.06000 | 4.60606 | 4,451,870 | 16.11 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Call | | 3,426.89000 | 3.42689 | 3,525,400 | 16.09 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Put | | 4,658.36000 | 4.65836 | 4,503,190 | 16.09 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Call | | 3,450.34000 | 3.45034 | 3,549,350 | 16.10 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Put | | 4,632.14000 | 4.63214 | 4,477,470 | 16.10 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 5,399.47000 | 5.39947 | 5,538,060 | 15.20 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 3,307.22000 | 3.30722 | 3,186,840 | 15.20 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.12 | Call | | 5,344.08000 | 5.34408 | 5,481,800 | 15.18 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.12 | Put | | 3,343.05000 | 3.34305 | 3,221,800 | 15.18 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.13 | Call | | 5,371.89000 | 5.37189 | 5,510,040 | 15.19 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.13 | Put | | 3,325.22000 | 3.32522 | 3,204,400 | 15.19 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 16,20 |
| Total For R209 | | | | | | | | | | | 138,052,227.56 | 2,018 | 50,30 |
| R210 | On | 02/02/2023 | Bond Future | | | 221.03552 | 221.03552 | 221.04953 | 221.04953 | | 0.00 | 0 | 30 |
| R210 | On | 04/05/2023 | Bond Future | | | 222.33952 | 222.33952 | 222.35494 | 222.35494 | | 0.00 | 0 | |
| R210 | On | 03/08/2023 | Bond Future | | | 226.99454 | 226.99454 | 227.01130 | 227.01130 | | 0.00 | 0 | |
| R210 | On | 02/11/2023 | Bond Future | | | 228.65049 | 228.65049 | 228.66725 | 228.66725 | | 0.00 | 0 | |
| R210 | On | 01/02/2024 | Bond Future | | | 233.36655 | 233.36655 | 233.38333 | 233.38333 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 37 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 37 |
| R213 | On | 02/02/2023 | Bond Future | | | 10.60487 | 83.87512 | 10.65245 | 83.65428 | 11.52 | 0.00 | 0 | 38,20 |
| R213 | On | 04/05/2023 | Bond Future | | | 10.71829 | 81.96822 | 10.76790 | 81.74354 | 13.13 | 0.00 | 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 | 03/08/2023 | | | 10.81876 | 83.66572 | 10.87057 | 83.43676 | | 12.54 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | | | 10.92530 | 81.87043 | 10.97953 | 81.63676 | | 11.19 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | | | 11.05552 | 83.54030 | 11.11246 | 83.30176 | | 10.13 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 0.00 | 0 | 38,25 |
| R213 | On | 02/02/2023 | 9.16 | Call | | | 3.56000 | 0.00356 | 3,120 | 8.66 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 9.16 | Put | | | 7,312.72000 | 7.31272 | 7,091,440 | 8.66 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.01 | Call | | | 228.08000 | 0.22808 | 233,890 | 9.42 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.01 | Put | | | 3,276.08000 | 3.27608 | 3,061,050 | 9.42 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 10.21 | Call | | | 467.10000 | 0.46710 | 483,570 | 10.02 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.22 | Put | | | 2,517.77000 | 2.51777 | 2,314,080 | 10.05 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.23 | Call | | | 497.11000 | 0.49711 | 514,960 | 10.08 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.23 | Put | | | 2,485.11000 | 2.48511 | 2,282,120 | 10.08 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.35 | Call | | | 699.16000 | 0.69916 | 726,460 | 10.42 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.35 | Put | | | 2,116.17000 | 2.11617 | 1,922,630 | 10.42 | 0.00 | 0 | 47 |
| R213 | On | 02/02/2023 | 10.21 | Put | | | 2,550.76000 | 2.55076 | 2,346,390 | 10.02 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 10.43 | Call | | | 855.96000 | 0.85596 | 890,520 | 10.65 | 0.00 | 0 | 97 |
| R213 | On | 02/02/2023 | 10.43 | Put | | | 1,895.09000 | 1.89509 | 1,708,810 | 10.65 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 12.20 | Call | | | 6,891.25000 | 6.89125 | 7,081,430 | 14.80 | 0.00 | 0 | |
| R213 | On | 02/02/2023 | 12.20 | Put | | | 111.21000 | 0.11121 | 80,550 | 14.80 | 0.00 | 0 | 97 |
| R213 | On | 02/02/2023 | 10.22 | Call | | | 481.96000 | 0.48196 | 499,110 | 10.05 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.74 | Call | | | 2,542.45000 | 2.54245 | 2,620,660 | 12.89 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.74 | Put | | | 2,668.71000 | 2.66871 | 2,522,240 | 12.89 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.75 | Call | | | 2,565.70000 | 2.56570 | 2,644,530 | 12.90 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.75 | Put | | | 2,646.67000 | 2.64667 | 2,500,820 | 12.90 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.73 | Call | | | 2,519.51000 | 2.51951 | 2,597,110 | 12.89 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.73 | Put | | | 2,691.08000 | 2.69108 | 2,544,000 | 12.89 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.61 | Put | | | 2,053.66000 | 2.05366 | 1,950,480 | 13.14 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.62 | Call | | | 5,262.16000 | 5.26216 | 5,388,370 | 13.15 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.62 | Put | | | 2,040.66000 | 2.04066 | 1,937,910 | 13.15 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.63 | Call | | | 5,290.86000 | 5.29086 | 5,417,500 | 13.16 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.63 | Put | | | 2,027.50000 | 2.02750 | 1,925,180 | 13.16 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.61 | Call | | | 5,233.26000 | 5.23326 | 5,359,040 | 13.14 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.11 | Call | | | 3,660.48000 | 3.66048 | 3,768,620 | 11.07 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.11 | Put | | | 3,101.81000 | 3.10181 | 2,976,280 | 11.07 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.12 | Call | | | 3,684.80000 | 3.68480 | 3,793,410 | 11.08 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.12 | Put | | | 3,083.51000 | 3.08351 | 2,958,450 | 11.08 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.13 | Call | | | 3,708.89000 | 3.70889 | 3,817,960 | 11.09 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.13 | Put | | | 3,065.01000 | 3.06501 | 2,940,410 | 11.09 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.72 | Put | | | 2,554.45000 | 2.55445 | 2,449,860 | 10.53 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert | |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|------|
| R213 | On | 01/02/2024 | Bond Future | 11.70 | Call | | 4.992.11000 | 4.99211 | 5,125,280 | 10.52 | 0.00 | 0 | | |
| R213 | On | 01/02/2024 | Bond Future | 11.70 | Put | | 2,581.91000 | 2.58191 | 2,476,540 | 10.52 | 0.00 | 0 | | |
| R213 | On | 01/02/2024 | Bond Future | 11.71 | Call | | 5,018.57000 | 5.01857 | 5,152,130 | 10.53 | 0.00 | 0 | | |
| R213 | On | 01/02/2024 | Bond Future | 11.71 | Put | | 2,568.14000 | 2.56814 | 2,463,160 | 10.53 | 0.00 | 0 | | |
| R213 | On | 01/02/2024 | Bond Future | 11.72 | Call | | 5,045.08000 | 5.04508 | 5,179,030 | 10.53 | 0.00 | 0 | | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | 3,25 | |
| Total For R213 | | | | | | | | | | | 0.00 | 0 | 41,50 | |
| R214 | On | 02/02/2023 | Bond Future | | | 11.34401 | 65.98501 | 11.39621 | 65.70628 | 18.82 | 4,882,890.74 | 74 | 71,03 | |
| R214 | On | 04/05/2023 | Bond Future | | | 11.44128 | 63.98092 | 11.49515 | 63.69717 | 20.66 | 0.00 | 0 | | |
| R214 | On | 03/08/2023 | Bond Future | | | 11.52882 | 65.30609 | 11.58446 | 65.01670 | 19.75 | 0.00 | 0 | | |
| R214 | On | 02/11/2023 | Bond Future | | | 11.61882 | 63.37874 | 11.67632 | 63.08339 | 18.80 | 0.00 | 0 | | |
| R214 | On | 01/02/2024 | Bond Future | | | 11.72296 | 64.67120 | 11.78252 | 64.36969 | 17.31 | 0.00 | 0 | | |
| Total R214 Future | | | | | | | | | | | 4,882,890.74 | 74 | 71,03 | |
| R214 | On | 02/02/2023 | Bond Future | | Call | | | 0.00000 | 0.00000 | 0,000 | 17.27 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | | Put | | | 34,293.72000 | 34.29372 | 34,014,990 | 17.27 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 10.30 | Call | | | 143.68000 | 0.14368 | 140,180 | 17.23 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 10.30 | Put | | | 6,424.35000 | 6.42435 | 6,142,120 | 17.23 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 10.90 | Call | | | 706.17000 | 0.70617 | 724,640 | 17.76 | 0.00 | 0 | 2,30 |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Put | | | 2,781.74000 | 2.78174 | 2,536,490 | 18.02 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Call | | | 1,028.00000 | 1.02800 | 1,062,490 | 18.04 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.08 | Put | | | 2,746.36000 | 2.74636 | 2,502,120 | 18.04 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.10 | Put | | | 2,676.44000 | 2.67644 | 2,434,250 | 18.08 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.60 | Call | | | 2,396.51000 | 2.39651 | 2,496,570 | 19.02 | 0.00 | 0 | 2,30 |
| R214 | On | 02/02/2023 | Bond Future | 11.60 | Put | | | 1,326.54000 | 1.32654 | 1,147,870 | 19.02 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.00 | Call | | | 873.90000 | 0.87390 | 900,730 | 17.90 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.00 | Put | | | 3,038.55000 | 3.03855 | 2,786,650 | 17.90 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.07 | Call | | | 1,007.86000 | 1.00786 | 1,041,340 | 18.02 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 10.90 | Put | | | 3,435.43000 | 3.43543 | 3,175,170 | 17.76 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.80 | Call | | | 3,067.98000 | 3.06798 | 3,195,930 | 19.42 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.80 | Put | | | 975.42000 | 0.97542 | 824,640 | 19.42 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Call | | | 1,048.29000 | 1.04829 | 1,083,800 | 18.06 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.09 | Put | | | 2,711.19000 | 2.71119 | 2,467,970 | 18.06 | 0.00 | 0 | |
| R214 | On | 02/02/2023 | Bond Future | 11.10 | Call | | | 1,068.92000 | 1.06892 | 1,105,460 | 18.08 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Call | | | 2,820.14000 | 2.82014 | 2,915,340 | 20.01 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Put | | | 3,535.81000 | 3.53581 | 3,347,260 | 20.01 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Call | | | 2,846.20000 | 2.84620 | 2,942,140 | 20.03 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Put | | | 3,508.48000 | 3.50848 | 3,320,670 | 20.03 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Call | | | 2,872.21000 | 2.87221 | 2,968,880 | 20.04 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Put | | | 3,481.17000 | 3.48117 | 3,294,090 | 20.04 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|-----------------|
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Put | | 2,828.62000 | 2.82862 | 2,692,030 | 20.38 | | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 5,641.89000 | 5.64189 | 5,793,620 | 20.35 | | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 2,863.42000 | 2.86342 | 2,725,760 | 20.35 | | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Call | | 5,672.57000 | 5.67257 | 5,824,830 | 20.36 | | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Put | | 2,845.87000 | 2.84587 | 2,708,740 | 20.36 | | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Call | | 5,703.48000 | 5.70348 | 5,856,280 | 20.38 | | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.47 | Call | | 3,818.26000 | 3.81826 | 3,939,110 | 18.20 | | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.47 | Put | | 4,888.21000 | 4.88821 | 4,713,710 | 18.20 | | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.45 | Call | | 3,769.50000 | 3.76950 | 3,889,210 | 18.18 | | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.45 | Put | | 4,944.69000 | 4.94469 | 4,769,050 | 18.18 | | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.46 | Call | | 3,793.73000 | 3.79373 | 3,914,010 | 18.19 | | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.46 | Put | | 4,916.27000 | 4.91627 | 4,741,200 | 18.19 | | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.15 | Put | | 3,853.16000 | 3.85316 | 3,710,750 | 17.49 | | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.16 | Call | | 5,692.61000 | 5.69261 | 5,852,200 | 17.50 | | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.16 | Put | | 3,833.47000 | 3.83347 | 3,691,550 | 17.50 | | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 5,635.78000 | 5.63578 | 5,794,400 | 17.48 | | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 3,872.95000 | 3.87295 | 3,730,060 | 17.48 | | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.15 | Call | | 5,664.17000 | 5.66417 | 5,823,270 | 17.49 | | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 4,60 |
| Total For R214 | | | | | | | | | | | | 4,882,890.74 | 74 | 75,63 |
| Total for Bond | | | | | | | | | | | | 577,585,304.09 | 6,825 | 1,577,13 |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 | |

| 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/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| 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 02/02/2023 GOVI | | | 855.52300 | 855.52300 | 852.97500 | 852.97500 | | | | 0.00 | 0 | 84 |
| GOVI On 04/05/2023 GOVI | | | 872.29200 | 872.29200 | 869.71500 | 869.71500 | | | | 0.00 | 0 | |
| GOVI On 03/08/2023 GOVI | | | 890.33900 | 890.33900 | 887.72300 | 887.72300 | | | | 0.00 | 0 | |
| GOVI On 02/11/2023 GOVI | | | 909.04800 | 909.04800 | 906.38200 | 906.38200 | | | | 0.00 | 0 | |
| GOVI On 01/02/2024 GOVI | | | 927.61300 | 927.61300 | 924.88700 | 924.88700 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 84 |
| GOVI On 02/02/2023 GOVI | 850.82 | Call | | | 21,550.00000 | 2.15500 | 47,030,000 | | | 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 | | | 21,450.00000 | 2.14500 | 46,930,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.83 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Call | | | 21,350.00000 | 2.13500 | 46,830,000 | | | 0.00 | 0 | |
| GOVI On 02/02/2023 GOVI | 850.84 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.88 | Call | | | 168,350.00000 | 16.83500 | 194,120,000 | | | 0.00 | 0 | |
| 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 | | | 168,550.00000 | 16.85500 | 194,320,000 | | | 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 | | | 168,450.00000 | 16.84500 | 194,220,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| 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 | | | 504,930.00000 | 50.49300 | 531,090,000 | | 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 | | | 505,130.00000 | 50.51300 | 531,290,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.22 | Call | | | 505,030.00000 | 50.50300 | 531,190,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.81 | Call | | | 205,720.00000 | 20.57200 | 232,380,000 | | 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 | | | 205,620.00000 | 20.56200 | 232,280,000 | | 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 | | | 205,820.00000 | 20.58200 | 232,480,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.80 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.99 | Call | | | 448,970.00000 | 44.89700 | 476,230,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 880.00 | Call | | | 448,870.00000 | 44.88700 | 476,130,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 880.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.98 | Call | | | 449,070.00000 | 44.90700 | 476,330,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 84 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 84 |
| AL37 | On | 02/02/2023 | Index Future | | | 856.37600 | 856.37600 | 855.83900 | 855.83900 | | | 0.00 | 0 | |
| AL37 | On | 04/05/2023 | Index Future | | | 873.16200 | 873.16200 | 872.63600 | 872.63600 | | | 0.00 | 0 | |
| AL37 | On | 03/08/2023 | Index Future | | | 891.22600 | 891.22600 | 890.70400 | 890.70400 | | | 0.00 | 0 | |
| AL37 | On | 02/11/2023 | Index Future | | | 909.95400 | 909.95400 | 909.42600 | 909.42600 | | | 0.00 | 0 | |
| AL37 | On | 01/02/2024 | Index Future | | | 928.53800 | 928.53800 | 927.99300 | 927.99300 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 02/02/2023 | Index Future | | | 991.58300 | 991.58300 | 988.88800 | 988.88800 | | | 0.00 | 0 | |
| AL7T | On | 04/05/2023 | Index Future | | | 1,011.02000 | 1,011.02000 | 1,008.29600 | 1,008.29600 | | | 0.00 | 0 | |
| AL7T | On | 03/08/2023 | Index Future | | | 1,031.93600 | 1,031.93600 | 1,029.17200 | 1,029.17200 | | | 0.00 | 0 | |
| AL7T | On | 02/11/2023 | Index Future | | | 1,053.62100 | 1,053.62100 | 1,050.80500 | 1,050.80500 | | | 0.00 | 0 | |
| AL7T | On | 01/02/2024 | Index Future | | | 1,075.13900 | 1,075.13900 | 1,072.25900 | 1,072.25900 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 02/02/2023 | Index Future | | | 867.76900 | 867.76900 | 865.18200 | 865.18200 | | | 0.00 | 0 | 1 |
| ALBI | On | 04/05/2023 | Index Future | | | 884.77900 | 884.77900 | 882.16300 | 882.16300 | | | 0.00 | 0 | |
| ALBI | On | 03/08/2023 | Index Future | | | 903.08400 | 903.08400 | 900.42800 | 900.42800 | | | 0.00 | 0 | |
| ALBI | On | 02/11/2023 | Index Future | | | 922.06100 | 922.06100 | 919.35500 | 919.35500 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|----|------------|--------------|--------------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|--------------|------------------|------------|
| ALBI | On | 01/02/2024 | Index Future | | | 940.89100 | 940.89100 | 938.12400 | 938.12400 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 1' |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 1' |
| IGOV | On | 02/02/2023 | Index Future | | | 318.80200 | 318.80200 | 318.92200 | 318.92200 | | | 0.00 | 0 | 6' |
| IGOV | On | 04/05/2023 | Index Future | | | 325.12900 | 325.12900 | 325.25900 | 325.25900 | | | 0.00 | 0 | |
| IGOV | On | 03/08/2023 | Index Future | | | 331.93200 | 331.93200 | 332.07000 | 332.07000 | | | 0.00 | 0 | |
| IGOV | On | 02/11/2023 | Index Future | | | 338.98200 | 338.98200 | 339.12500 | 339.12500 | | | 0.00 | 0 | |
| IGOV | On | 01/02/2024 | Index Future | | | 345.97800 | 345.97800 | 346.12100 | 346.12100 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 6€ |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 6€ |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 7€ |
| JIBAR | f | On | 21/12/2022 | Jibar Future | | 7.26500 | 92.73500 | 7.26500 | 92.73500 | | | 0.00 | 0 | |
| JIBAR | f | On | 18/01/2023 | Jibar Future | | 7.34000 | 92.66000 | 7.31500 | 92.68500 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/02/2023 | Jibar Future | | 7.69500 | 92.30500 | 7.69000 | 92.31000 | | | 0.00 | 0 | |
| JIBAR | f | On | 15/03/2023 | Jibar Future | | 7.73500 | 92.26500 | 7.71500 | 92.28500 | | | 0.00 | 0 | |
| JIBAR | f | On | 19/04/2023 | Jibar Future | | 7.85000 | 92.15000 | 7.83000 | 92.17000 | | | 0.00 | 0 | |
| JIBAR | f | On | 17/05/2023 | Jibar Future | | 7.87000 | 92.13000 | 7.85000 | 92.15000 | | | 0.00 | 0 | |
| JIBAR | f | On | 21/06/2023 | Jibar Future | | 7.89500 | 92.10500 | 7.88000 | 92.12000 | | | 0.00 | 0 | |
| JIBAR | f | On | 20/09/2023 | Jibar Future | | 7.91000 | 92.09000 | 7.87500 | 92.12500 | | | 0.00 | 0 | |
| JIBAR | f | On | 20/12/2023 | Jibar Future | | 7.89000 | 92.11000 | 7.86500 | 92.13500 | | | 0.00 | 0 | 2' |
| JIBAR | f | On | 20/03/2024 | Jibar Future | | 7.87000 | 92.13000 | 7.85000 | 92.15000 | | | 0.00 | 0 | |
| JIBAR | f | On | 19/06/2024 | Jibar Future | | 7.87000 | 92.13000 | 7.85000 | 92.15000 | | | 0.00 | 0 | |
| JIBAR | f | On | 18/09/2024 | Jibar Future | | 7.87500 | 92.12500 | 7.85500 | 92.14500 | | | 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 : | | | | | | | | | | | 577,585,304.09 | 6,825 | 1,579,1€ | |
| ABCPI | On | 07/12/2023 | Spot Bond | | | 5.15000 | 321.71317 | 5.15000 | 321.65843 | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | | | 0.00 | 0 | |
| ABF001 | On | 13/09/2026 | Spot Bond | | | | | 0.00000 | 100.19135 | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | | | 0.00 | 0 | |
| ABF003 | On | 18/07/2024 | Spot Bond | | | | | 0.00000 | 101.84916 | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABF004 On 30/06/2026 Spot Bond | | | 9.78000 | 99.41468 | 9.78000 | 99.38874 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF005 On 30/06/2031 Spot Bond | | | 11.86000 | 86.51378 | 11.86000 | 86.48655 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF006 On 31/03/2026 Spot Bond | | | | | 0.00000 | 99.78213 | | | | 0.00 | 0 | |
| Total ABF006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF006 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 100.50792 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.04794 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.42731 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.64182 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.06549 | | | | 0.00 | 0 | 1,500,000,00 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| ABFN25 On 17/10/2024 Spot Bond | | | | | 0.00000 | 102.34645 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN26 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.94380 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN28 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.76766 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN29 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.34818 | | | | 0.00 | 0 | 2,000,000,00 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| ABFN3 On 29/08/2028 Spot Bond | | | | | 0.00000 | 101.39176 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.08459 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.17128 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.35144 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2026 Spot Bond | | | | | 0.00000 | 101.45255 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3 On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.90242 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.29171 | | | | 0.00 | 0 | 130,000,00 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,00 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 130,000,00 |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.10745 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 99.70108 | | | | 0.00 | 0 | |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 101.39070 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 101.40924 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 99.84183 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.46634 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4i On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.48268 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4! On 30/03/2024 Spot Bond | | | | | 0.00000 | 99.74444 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5i On 30/03/2026 Spot Bond | | | | | 0.00000 | 99.63216 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 99.86659 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 30/03/2031 Spot Bond | | | | | 0.00000 | 99.63869 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.69487 | | | | 0.00 | 0 | |
| Total ABFN53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN53 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2027 Spot Bond | | | | | 0.00000 | 100.71284 | | | | 0.00 | 0 | |
| Total ABFN54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN54 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.72786 | | | | 0.00 | 0 | |
| Total ABFN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN55 | | | | | | | | | | 0.00 | 0 | |
| ABFN5i On 08/11/2027 Spot Bond | | | | | 0.00000 | 100.30207 | | | | 0.00 | 4,060,000,000 | 2,030,000,000 |
| Total ABFN56 SPOT | | | | | | | | | | 0.00 | 4,060,000,000 | 2,030,000,000 |
| Total For ABFN56 | | | | | | | | | | 0.00 | 4,060,000,000 | 2,030,000,000 |
| ABFN5 On 14/11/2025 Spot Bond | | | | | 0.00000 | 100.69792 | | | | 0.00 | 0 | |
| Total ABFN57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN57 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| ABFN5 On 14/11/2027 Spot Bond | | | | | 0.00000 | 100.72289 | | | | 0.00 | 0 | |
| Total ABFN58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN58 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.52325 | | | | 0.00 | 0 | |
| Total ABFN59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN59 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2025 Spot Bond | | | | | 0.00000 | 99.89054 | | | | 0.00 | 0 | 290,000,00 |
| Total ABGN01 SPOT | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| Total For ABGN01 | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| ABGN0 On 27/06/2027 Spot Bond | | | | | 0.00000 | 100.13464 | | | | 0.00 | 2,000,000,000 | |
| Total ABGN02 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | |
| Total For ABGN02 | | | | | | | | | | 0.00 | 2,000,000,000 | |
| ABGN0 On 27/06/2029 Spot Bond | | | | | 0.00000 | 99.88726 | | | | 0.00 | 0 | |
| Total ABGN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN03 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 102.63107 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.27772 | | | | 0.00 | 0 | |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 100.39391 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABJ04 On 30/03/2025 Spot Bond | | | | | 0.00000 | 99.76792 | | | | 0.00 | 25,000,000,000 | 12,500,000,00 |
| Total ABJ04 SPOT | | | | | | | | | | 0.00 | 25,000,000,000 | 12,500,000,00 |
| Total For ABJ04 | | | | | | | | | | 0.00 | 25,000,000,000 | 12,500,000,00 |
| ABJ05 On 30/03/2027 Spot Bond | | | | | 0.00000 | 99.75818 | | | | 0.00 | 43,000,000,000 | 21,500,000,00 |
| Total ABJ05 SPOT | | | | | | | | | | 0.00 | 43,000,000,000 | 21,500,000,00 |
| Total For ABJ05 | | | | | | | | | | 0.00 | 43,000,000,000 | 21,500,000,00 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.00000 | 8.00000 | 8.00000 | 158.26803 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 59.21089 | 100.00000 | 59.07660 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For ABK104/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.73000 | 3.73000 | 3.73000 | 165.10465 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.79000 | 4.79000 | 4.79000 | 210.93926 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 5.20000 | 5.20000 | 5.20000 | 232.04155 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN67 On 28/02/2023 Spot Bond | | | 8.87500 | 8.87500 | 8.87500 | 102.16100 | | | | 0.00 | 0 | |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 8.69500 | 8.69500 | 8.69500 | 105.99005 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 9.11000 | 104.35570 | 9.11000 | 104.33002 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 9.10500 | 107.11238 | 9.10500 | 107.08603 | | | | 0.00 | 0 | |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 7.84500 | 103.78519 | 7.84500 | 103.76314 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 9.37000 | 100.69930 | 9.37000 | 100.67383 | | | | 0.00 | 0 | 20,000,00 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 15.53098 | 100.00000 | 15.49623 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABS12 On 07/12/2023 Spot Bond | | | 4.80000 | 322.75356 | 4.80000 | 322.70170 | | | | 0.00 | 0 | |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 11.57000 | 11.57000 | 11.57000 | 103.96872 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02536 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02486 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 193.01276 | | | | 0.00 | 0 | |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 195.38095 | | | | 0.00 | 0 | |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.02432 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 100.62968 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.76352 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.42186 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 102.62194 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.64294 | | | | 0.00 | 0 | |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | |
| AGLG0 On 16/09/2027 Spot Bond | | | | | 0.00000 | 100.80036 | | | | 0.00 | 0 | |
| Total AGLG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGLG01 | | | | | | | | | | 0.00 | 0 | |
| AGRIA On 28/10/2025 Spot Bond | | | | | 0.00000 | 100.49000 | | | | 0.00 | 0 | |
| Total AGRIA1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGRIA1 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.39289 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 104.38716 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 103.60011 | | | | 0.00 | 0 | |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 106.66146 | | | | 0.00 | 0 | 900,000,00 |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For AGT04 | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| AGT05 On 16/11/2027 Spot Bond | | | | | 0.00000 | 100.90387 | | | | 0.00 | 0 | |
| Total AGT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT05 | | | | | | | | | | 0.00 | 0 | |
| AH2A1 On 18/07/2024 Spot Bond | | | | | 0.00000 | 101.34417 | | | | 0.00 | 0 | |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |
| AH2A2 On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.37886 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 8.99500 | 99.49317 | 8.99500 | 99.46938 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.43111 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.60519 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 101.82261 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/04/2023 Spot Bond | | | | | 0.00000 | 101.25267 | | | | 0.00 | 0 | |
| Total AHF2O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.59174 | | | | 0.00 | 178,800,000 | 44,700,00 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 178,800,000 | 44,700,00 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 178,800,000 | 44,700,00 |
| AHF5A On 21/08/2023 Spot Bond | | | 9.40000 | 103.56267 | 9.40000 | 103.53683 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.72351 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.61611 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.64859 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.12761 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.05150 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.56322 | | | | 0.00 | 0 | |
| Total AHF6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A3 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.61600 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.64845 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.87501 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.70056 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.77086 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.63222 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.62005 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.66466 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.64925 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.33724 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.89919 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 8.26500 | 102.83610 | 8.26500 | 102.81348 | | | | 0.00 | 0 | 670,000,00 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| Total For AIR02 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIR04 On 29/05/2024 Spot Bond | | | 10.11500 | 99.44498 | 10.11500 | 99.41787 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 12.08000 | 90.59826 | 12.08000 | 90.56891 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRF02 On 16/11/2027 Spot Bond | | | | | 0.00000 | 100.77910 | | | | 0.00 | 0 | |
| Total AIRF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF02 | | | | | | | | | | 0.00 | 0 | |
| AIRF03 On 16/11/2029 Spot Bond | | | | | 0.00000 | 100.80927 | | | | 0.00 | 0 | |
| Total AIRF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF03 | | | | | | | | | | 0.00 | 0 | |
| AIRF04 On 05/12/2032 Spot Bond | | | | | 0.00000 | 100.44907 | | | | 0.00 | 0 | |
| Total AIRF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF04 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 6.97000 | 189.41136 | 6.97000 | 189.36997 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 99.82925 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.29274 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 99.97186 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 101.09724 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| APF18 On 22/08/2025 Spot Bond | | | | | 0.00000 | 100.67293 | | | | 0.00 | 0 | |
| Total APF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF18 | | | | | | | | | | 0.00 | 0 | |
| ASN02 On 07/12/2033 Spot Bond | | | 5.55000 | 246.31072 | 5.55000 | 246.26620 | | | | 0.00 | 0 | |
| Total ASN02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN03 On 07/12/2033 Spot Bond | | | 6.16000 | 213.42400 | 6.16000 | 213.38197 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN15 On 31/03/2028 Spot Bond | | | 5.66000 | 202.38253 | 5.66000 | 202.34535 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN19 On 31/01/2038 Spot Bond | | | 5.48000 | 115.36110 | 5.48000 | 115.34064 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN20 On 24/08/2025 Spot Bond | | | | | 0.00000 | 103.72034 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.02706 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.02174 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.75635 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.62799 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.61449 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.20700 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 99.83065 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.02416 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN310 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.48608 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN310 On 31/03/2029 Spot Bond | | | 5.23500 | 5.23500 | 5.23500 | 112.16288 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN318 On 28/02/2033 Spot Bond | | | 5.66500 | 5.66500 | 5.66500 | 103.48977 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN320 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.14507 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16288 | | | | 0.00 | 0 | |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN330 On 09/05/2024 Spot Bond | | | | | 0.00000 | 100.91303 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.60967 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN335 On 31/01/2038 Spot Bond | | | 5.59000 | 113.87702 | 5.59000 | 113.85651 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN340 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02437 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN341 On 20/06/2024 Spot Bond | | | | | 0.00000 | 99.40218 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN350 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.14834 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02371 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02371 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.52311 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17736 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.16771 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.56527 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.86972 | | | | 0.00 | 0 | 170,000,00 |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | 170,000,00 |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | 170,000,00 |
| ASN38: On 15/03/2023 Spot Bond | | | | | 0.00000 | 100.03128 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2023 Spot Bond | | | | | 0.00000 | 100.03128 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN386 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.33036 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.04708 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.02339 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.02601 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.38706 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42 On 29/10/2024 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 | 102.78802 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44 On 22/06/2023 Spot Bond | | | | | 0.00000 | 99.97745 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 23/06/2025 Spot Bond | | | | | 0.00000 | 99.97682 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.18412 | | | | 0.00 | 0 | |
| Total ASN458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN458 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99984 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 101.35238 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 101.36124 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/01/2023 Spot Bond | | | 9.86000 | 9.86000 | 9.86000 | 103.55061 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN470 On 31/08/2024 Spot Bond | | | 11.03500 | 11.03500 | 11.03500 | 103.14368 | | | | 0.00 | 0 | 100,000,00 |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| ASN471 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.01247 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN472 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.13374 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN473 On 17/08/2025 Spot Bond | | | | | 0.00000 | 100.61862 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN480 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.13517 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN481 On 25/08/2025 Spot Bond | | | | | 0.00000 | 120.50900 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN486 On 28/02/2025 Spot Bond | | | 10.82000 | 10.82000 | 10.82000 | 102.89378 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN487 On 01/09/2025 Spot Bond | | | | | 0.00000 | 100.57442 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN490 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.16124 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN498 On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.16124 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN500 On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.02377 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN50 On 21/12/2026 Spot Bond | | | 10.39000 | 95.56986 | 10.39000 | 95.54326 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50 On 21/12/2026 Spot Bond | | | 9.57000 | 95.49329 | 9.57000 | 95.46877 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 21/12/2026 Spot Bond | | | 10.12000 | 94.35172 | 10.12000 | 94.32614 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51 On 21/12/2026 Spot Bond | | | 10.12000 | 94.35172 | 10.12000 | 94.32614 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN52 On 31/07/2024 Spot Bond | | | 8.69500 | 104.14036 | 8.69500 | 104.11627 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52 On 31/07/2024 Spot Bond | | | 10.64500 | 104.88407 | 10.64500 | 104.85451 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53 On 31/07/2024 Spot Bond | | | 10.59500 | 104.86502 | 10.59500 | 104.83560 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53 On 31/01/2024 Spot Bond | | | 10.09500 | 104.50160 | 10.09500 | 104.47363 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53 On 31/01/2024 Spot Bond | | | 10.09500 | 104.50160 | 10.09500 | 104.47363 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.93510 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.10357 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54 On 31/07/2023 Spot Bond | | | 10.73000 | 104.04947 | 10.73000 | 104.01992 | | | | 0.00 | 0 | 100,000,00 |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| ASN55 On 31/01/2024 Spot Bond | | | 10.82000 | 102.37224 | 10.82000 | 103.68702 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55 On 31/01/2024 Spot Bond | | | 10.68000 | 103.97218 | 10.68000 | 103.94280 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 05/02/2024 Spot Bond | | | | | 0.00000 | 102.23336 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.32728 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56 On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.40124 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN57 On 13/02/2023 Spot Bond | | | | | 0.00000 | 109.16470 | | | | 0.00 | 0 | |
| Total ASN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN575 | | | | | | | | | | 0.00 | 0 | |
| ASN57 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN579 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 13/02/2023 Spot Bond | | | | | 0.00000 | 109.08079 | | | | 0.00 | 0 | |
| Total ASN580 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN580 | | | | | | | | | | 0.00 | 0 | |
| ASN58 On 18/03/2024 Spot Bond | | | | | 0.00000 | 94.60471 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 31/01/2023 Spot Bond | | | 9.68500 | 103.51136 | 9.68500 | 103.48419 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 11/04/2023 Spot Bond | | | | | 0.00000 | 101.54746 | | | | 0.00 | 0 | |
| Total ASN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN596 | | | | | | | | | | 0.00 | 0 | |
| ASN59 On 17/04/2023 Spot Bond | | | | | 0.00000 | 101.44977 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ASN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN597 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.17177 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 23/04/2026 Spot Bond | | | | | 0.00000 | 101.27593 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 28/02/2031 Spot Bond | | | | | 0.00000 | 100.65537 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.16032 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.27642 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 31/03/2023 Spot Bond | | | | | 0.00000 | 99.64325 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 06/05/2024 Spot Bond | | | | | 0.00000 | 93.95267 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | 10,000,00 |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| ASN610 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.69686 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN610 On 11/05/2023 Spot Bond | | | | | 0.00000 | 101.03687 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN620 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ASN62: On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.61879 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.85524 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02582 | | | | 0.00 | 0 | 1,500,000,00 |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| ASN63: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02720 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.43874 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 06/05/2024 Spot Bond | | | | | 0.00000 | 101.19392 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 12/07/2024 Spot Bond | | | | | 0.00000 | 100.23720 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 08/07/2026 Spot Bond | | | | | 0.00000 | 101.59678 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN65: On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.64389 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.58613 | | | | 0.00 | 0 | |
| Total ASN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN665 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.66136 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 02/04/2026 Spot Bond | | | | | 0.00000 | 102.89911 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67: On 29/06/2026 Spot Bond | | | | | 0.00000 | 99.80003 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02641 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02717 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 100.61989 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 95.33961 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.64527 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.09319 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.22558 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.42237 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.22529 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02464 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02477 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.43925 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 100.93101 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 101.14511 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 100.70178 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 99.64044 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.06806 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.79947 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 100.22635 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.41724 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.19375 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 100.57929 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 99.64171 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02401 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02426 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 96.09120 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 31/10/2026 Spot Bond | | | | | 0.00000 | 101.14503 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN76: On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99970 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN77: On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99974 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN78: On 21/12/2026 Spot Bond | | | 9.82384 | 9.82384 | 9.82384 | 102.19288 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 15/03/2025 Spot Bond | | | | | 0.00000 | 100.06820 | | | | 0.00 | 0 | |
| Total ASN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN791 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 31/01/2024 Spot Bond | | | 10.22500 | 10.22500 | 10.22500 | 103.91582 | | | | 0.00 | 0 | |
| Total ASN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN796 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.26263 | | | | 0.00 | 0 | |
| Total ASN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN803 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.13814 | | | | 0.00 | 0 | |
| Total ASN804 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN804 | | | | | | | | | | 0.00 | 0 | |
| ASN804 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.13954 | | | | 0.00 | 0 | |
| Total ASN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN806 | | | | | | | | | | 0.00 | 0 | |
| ASN806 On 15/03/2023 Spot Bond | | | | | 0.00000 | 99.37474 | | | | 0.00 | 0 | |
| Total ASN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN807 | | | | | | | | | | 0.00 | 0 | |
| ASN807 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total ASN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN808 | | | | | | | | | | 0.00 | 0 | |
| ASN811 On 06/04/2025 Spot Bond | | | | | 0.00000 | 101.94186 | | | | 0.00 | 0 | |
| Total ASN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN818 | | | | | | | | | | 0.00 | 0 | |
| ASN821 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.82502 | | | | 0.00 | 0 | |
| Total ASN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN820 | | | | | | | | | | 0.00 | 0 | |
| ASN822 On 08/04/2025 Spot Bond | | | | | 0.00000 | 101.51815 | | | | 0.00 | 0 | |
| Total ASN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN821 | | | | | | | | | | 0.00 | 0 | |
| ASN822 On 08/04/2025 Spot Bond | | | | | 0.00000 | 102.02896 | | | | 0.00 | 0 | |
| Total ASN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN822 | | | | | | | | | | 0.00 | 0 | |
| ASN823 On 31/01/2037 Spot Bond | | | | | 0.00000 | 100.19554 | | | | 0.00 | 0 | |
| Total ASN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN823 | | | | | | | | | | 0.00 | 0 | |
| ASN824 On 08/04/2025 Spot Bond | | | | | 0.00000 | 101.58890 | | | | 0.00 | 0 | |
| Total ASN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN824 | | | | | | | | | | 0.00 | 0 | |
| ASN825 On 08/04/2025 Spot Bond | | | | | 0.00000 | 101.85607 | | | | 0.00 | 0 | |
| Total ASN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN825 | | | | | | | | | | 0.00 | 0 | |
| ASN826 On 08/04/2025 Spot Bond | | | | | 0.00000 | 101.85215 | | | | 0.00 | 0 | |
| Total ASN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN826 | | | | | | | | | | 0.00 | 0 | |
| ASN830 On 14/04/2027 Spot Bond | | | | | 0.00000 | 101.73718 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN831 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 14/04/2027 Spot Bond | | | | | 0.00000 | 101.54270 | | | | 0.00 | 0 | 300,000,00 |
| Total ASN832 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ASN832 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ASN83: On 14/04/2027 Spot Bond | | | | | 0.00000 | 101.54270 | | | | 0.00 | 0 | 300,000,00 |
| Total ASN833 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ASN833 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ASN83: On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.26275 | | | | 0.00 | 0 | |
| Total ASN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN834 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.08263 | | | | 0.00 | 0 | |
| Total ASN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN837 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 21/04/2027 Spot Bond | | | | | 0.00000 | 101.32814 | | | | 0.00 | 0 | |
| Total ASN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN838 | | | | | | | | | | 0.00 | 0 | |
| ASN83: On 21/04/2027 Spot Bond | | | | | 0.00000 | 101.31984 | | | | 0.00 | 0 | |
| Total ASN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN839 | | | | | | | | | | 0.00 | 0 | |
| ASN84: On 21/04/2027 Spot Bond | | | | | 0.00000 | 101.31984 | | | | 0.00 | 0 | |
| Total ASN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN840 | | | | | | | | | | 0.00 | 0 | |
| ASN84: On 22/04/2027 Spot Bond | | | | | 0.00000 | 101.31391 | | | | 0.00 | 0 | |
| Total ASN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN841 | | | | | | | | | | 0.00 | 0 | |
| ASN84: On 25/04/2042 Spot Bond | | | | | 0.00000 | 111.08094 | | | | 0.00 | 0 | |
| Total ASN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN842 | | | | | | | | | | 0.00 | 0 | |
| ASN84: On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN845 | | | | | | | | | | 0.00 | 0 | |
| ASN84: On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN846 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN847 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN847 | | | | | | | | | | 0.00 | 0 | |
| ASN848 On 29/04/2025 Spot Bond | | | | | 0.00000 | 101.24463 | | | | 0.00 | 0 | |
| Total ASN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN848 | | | | | | | | | | 0.00 | 0 | |
| ASN849 On 29/04/2025 Spot Bond | | | | | 0.00000 | 101.23771 | | | | 0.00 | 0 | |
| Total ASN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN849 | | | | | | | | | | 0.00 | 0 | |
| ASN851 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02410 | | | | 0.00 | 0 | |
| Total ASN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN851 | | | | | | | | | | 0.00 | 0 | |
| ASN852 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.02476 | | | | 0.00 | 0 | |
| Total ASN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN852 | | | | | | | | | | 0.00 | 0 | |
| ASN856 On 31/08/2026 Spot Bond | | | | | 0.00000 | 100.57936 | | | | 0.00 | 0 | |
| Total ASN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN856 | | | | | | | | | | 0.00 | 0 | |
| ASN857 On 19/01/2027 Spot Bond | | | | | 0.00000 | 101.52080 | | | | 0.00 | 0 | |
| Total ASN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN857 | | | | | | | | | | 0.00 | 0 | |
| ASN860 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 | |
| ASN861 On 29/10/2025 Spot Bond | | | | | 0.00000 | 101.13377 | | | | 0.00 | 0 | |
| Total ASN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN861 | | | | | | | | | | 0.00 | 0 | |
| ASN862 On 25/04/2042 Spot Bond | | | | | 0.00000 | 113.01941 | | | | 0.00 | 0 | |
| Total ASN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN862 | | | | | | | | | | 0.00 | 0 | |
| ASN863 On 31/07/2026 Spot Bond | | | | | 0.00000 | 105.60067 | | | | 0.00 | 0 | |
| Total ASN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN863 | | | | | | | | | | 0.00 | 0 | |
| ASN864 On 09/06/2027 Spot Bond | | | | | 0.00000 | 100.29552 | | | | 0.00 | 0 | |
| Total ASN864 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN864 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 100.29552 | | | | 0.00 | 0 | |
| Total ASN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN865 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2023 Spot Bond | | | | | 0.00000 | 100.26174 | | | | 0.00 | 0 | |
| Total ASN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN866 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 100.17576 | | | | 0.00 | 0 | |
| Total ASN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN867 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 100.17576 | | | | 0.00 | 0 | |
| Total ASN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN868 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 30/09/2027 Spot Bond | | | | | 0.00000 | 99.65025 | | | | 0.00 | 0 | |
| Total ASN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN869 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 21/06/2027 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total ASN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN872 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02744 | | | | 0.00 | 0 | |
| Total ASN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN878 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02718 | | | | 0.00 | 0 | |
| Total ASN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN880 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.09918 | | | | 0.00 | 0 | |
| Total ASN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN881 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.30756 | | | | 0.00 | 0 | |
| Total ASN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN885 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.47908 | | | | 0.00 | 0 | |
| Total ASN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN886 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 29/06/2028 Spot Bond | | | | | 0.00000 | 99.79082 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ASN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN887 | | | | | | | | | | 0.00 | 0 | |
| ASN887 On 15/09/2028 Spot Bond | | | | | 0.00000 | 100.04172 | | | | 0.00 | 0 | |
| Total ASN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN888 | | | | | | | | | | 0.00 | 0 | |
| ASN888 On 31/01/2024 Spot Bond | | | 11.27000 | 109.33349 | 11.27000 | 104.82991 | | | | 0.00 | 0 | |
| Total ASN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN889 | | | | | | | | | | 0.00 | 0 | |
| ASN900 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02693 | | | | 0.00 | 0 | |
| Total ASN902 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN902 | | | | | | | | | | 0.00 | 0 | |
| ASN902 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.06897 | | | | 0.00 | 0 | |
| Total ASN903 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN903 | | | | | | | | | | 0.00 | 0 | |
| ASN903 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02376 | | | | 0.00 | 0 | |
| Total ASN904 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN904 | | | | | | | | | | 0.00 | 0 | |
| ASN910 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.59063 | | | | 0.00 | 0 | 50,000,00 |
| Total ASN913 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For ASN913 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| ASN913 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.60189 | | | | 0.00 | 0 | |
| Total ASN915 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN915 | | | | | | | | | | 0.00 | 0 | |
| ASN915 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.59063 | | | | 0.00 | 0 | |
| Total ASN916 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN916 | | | | | | | | | | 0.00 | 0 | |
| ASN916 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.57937 | | | | 0.00 | 0 | |
| Total ASN917 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN917 | | | | | | | | | | 0.00 | 0 | |
| ASN917 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.58500 | | | | 0.00 | 0 | |
| Total ASN918 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN918 | | | | | | | | | | 0.00 | 0 | |
| ASN918 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.59345 | | | | 0.00 | 0 | |
| Total ASN919 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN919 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN92(On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.58500 | | | | 0.00 | 0 | |
| Total ASN920 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN920 | | | | | | | | | | 0.00 | 0 | |
| ASN92(On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.59345 | | | | 0.00 | 0 | |
| Total ASN921 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN921 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02888 | | | | 0.00 | 0 | |
| Total ASN930 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN930 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02968 | | | | 0.00 | 0 | |
| Total ASN932 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN932 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02599 | | | | 0.00 | 0 | |
| Total ASN934 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN934 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 06/02/2023 Spot Bond | | | | | 0.00000 | 101.45079 | | | | 0.00 | 0 | |
| Total ASN935 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN935 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.03966 | | | | 0.00 | 0 | |
| Total ASN936 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN936 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02816 | | | | 0.00 | 0 | |
| Total ASN937 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN937 | | | | | | | | | | 0.00 | 0 | |
| ASN93(On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.18933 | | | | 0.00 | 0 | |
| Total ASN938 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN938 | | | | | | | | | | 0.00 | 0 | |
| ASN94(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02648 | | | | 0.00 | 0 | |
| Total ASN940 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN940 | | | | | | | | | | 0.00 | 0 | |
| ASN94(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02552 | | | | 0.00 | 0 | |
| Total ASN941 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN941 | | | | | | | | | | 0.00 | 0 | |
| ASN94(On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02448 | | | | 0.00 | 0 | |
| Total ASN943 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN943 | | | | | | | | | | 0.00 | 0 | |
| ASN94 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02945 | | | | 0.00 | 0 | |
| Total ASN944 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN944 | | | | | | | | | | 0.00 | 0 | |
| ASN94 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02391 | | | | 0.00 | 0 | |
| Total ASN948 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN948 | | | | | | | | | | 0.00 | 0 | |
| ASN95 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02410 | | | | 0.00 | 0 | |
| Total ASN950 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN950 | | | | | | | | | | 0.00 | 0 | |
| ASN95 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.57937 | | | | 0.00 | 0 | |
| Total ASN951 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN951 | | | | | | | | | | 0.00 | 0 | |
| ASN95 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.16915 | | | | 0.00 | 0 | |
| Total ASN952 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN952 | | | | | | | | | | 0.00 | 0 | |
| ASN95 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02777 | | | | 0.00 | 0 | |
| Total ASN953 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN953 | | | | | | | | | | 0.00 | 0 | |
| ASN95 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02468 | | | | 0.00 | 0 | |
| Total ASN954 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN954 | | | | | | | | | | 0.00 | 0 | |
| ASN95 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.02339 | | | | 0.00 | 0 | |
| Total ASN955 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN955 | | | | | | | | | | 0.00 | 0 | |
| ASN96 On 30/09/2027 Spot Bond | | | | | 0.00000 | 99.66750 | | | | 0.00 | 0 | |
| Total ASN960 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN960 | | | | | | | | | | 0.00 | 0 | |
| ASN96 On 07/12/2027 Spot Bond | | | | | 0.00000 | 66.98889 | | | | 0.00 | 0 | |
| Total ASN964 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN964 | | | | | | | | | | 0.00 | 0 | |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.75073 | | | | 0.00 | 0 | |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 7.28000 | 100.29862 | 7.28000 | 100.27892 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 102.41732 | | | | 0.00 | 0 | 200,000,00 |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 101.30759 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAW37 On 12/07/2025 Spot Bond | | | | | 0.00000 | 101.47810 | | | | 0.00 | 0 | |
| Total BAW37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW37 | | | | | | | | | | 0.00 | 0 | |
| BAW38 On 12/07/2027 Spot Bond | | | | | 0.00000 | 101.81019 | | | | 0.00 | 0 | |
| Total BAW38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW38 | | | | | | | | | | 0.00 | 0 | |
| BAWGL On 22/08/2025 Spot Bond | | | | | 0.00000 | 100.59604 | | | | 0.00 | 0 | |
| Total BAWGL1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAWGL1 | | | | | | | | | | 0.00 | 0 | |
| BAWGL On 22/08/2027 Spot Bond | | | | | 0.00000 | 100.75048 | | | | 0.00 | 0 | |
| Total BAWGL2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAWGL2 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2026 Spot Bond | | | 12.02000 | 12.02000 | 12.02000 | 103.12276 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2024 Spot Bond | | | | | 0.00000 | 98.99863 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2023 Spot Bond | | | | | 0.00000 | 99.63036 | | | | 0.00 | 0 | |
| Total BAYA78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA78 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2023 Spot Bond | | | | | 0.00000 | 99.81626 | | | | 0.00 | 706,116,900 | 706,116,900 |
| Total BAYA79 SPOT | | | | | | | | | | 0.00 | 706,116,900 | 706,116,900 |
| Total For BAYA79 | | | | | | | | | | 0.00 | 706,116,900 | 706,116,900 |
| BAYA8 On 30/06/2023 Spot Bond | | | | | 0.00000 | 99.06274 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.74400 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/12/2023 Spot Bond | | | | | 0.00000 | 99.58102 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 99.69788 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA88 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.83657 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For BAYA88 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 97.97976 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2024 Spot Bond | | | | | 0.00000 | 99.71367 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/06/2023 Spot Bond | | | | | 0.00000 | 99.60777 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.59867 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.60725 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA94 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.48867 | | | | 0.00 | 0 | |
| Total BAYA94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA94 | | | | | | | | | | 0.00 | 0 | |
| BAYA95 On 30/06/2025 Spot Bond | | | | | 0.00000 | 99.61084 | | | | 0.00 | 0 | |
| Total BAYA95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA95 | | | | | | | | | | 0.00 | 0 | |
| BAYA96 On 30/09/2025 Spot Bond | | | | | 0.00000 | 98.79681 | | | | 0.00 | 0 | |
| Total BAYA96 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BAYA96 | | | | | | | | | | 0.00 | 0 | |
| BAYA97 On 30/06/2023 Spot Bond | | | | | 0.00000 | 99.58216 | | | | 0.00 | 0 | |
| Total BAYA97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA97 | | | | | | | | | | 0.00 | 0 | |
| BAYA98 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.58126 | | | | 0.00 | 0 | |
| Total BAYA98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA98 | | | | | | | | | | 0.00 | 0 | |
| BAYA99 On 30/09/2027 Spot Bond | | | | | 0.00000 | 99.59353 | | | | 0.00 | 0 | |
| Total BAYA99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA99 | | | | | | | | | | 0.00 | 0 | |
| BAYB10 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.53845 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.71334 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB16 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.53028 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB20 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.53881 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BAYB22 On 30/06/2025 Spot Bond | | | | | 0.00000 | 99.54246 | | | | 0.00 | 0 | |
| Total BAYB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB22 | | | | | | | | | | 0.00 | 0 | |
| BAYB23 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.53845 | | | | 0.00 | 0 | |
| Total BAYB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB23 | | | | | | | | | | 0.00 | 0 | |
| BAYB24 On 30/09/2024 Spot Bond | | | | | 0.00000 | 99.53881 | | | | 0.00 | 0 | |
| Total BAYB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB24 | | | | | | | | | | 0.00 | 0 | |
| BAYB25 On 30/09/2025 Spot Bond | | | | | 0.00000 | 99.52177 | | | | 0.00 | 0 | |
| Total BAYB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB25 | | | | | | | | | | 0.00 | 0 | |
| BD030 On 18/04/2028 Spot Bond | | | 9.12500 | 9.12500 | 9.12500 | 97.24214 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.04576 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX33 On 08/03/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total BDX33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX33 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 100.05736 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 96.98698 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 77.86784 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BDX39 On 01/02/2030 Spot Bond | | | | | 0.00000 | 94.86980 | | | | 0.00 | 0 | |
| Total BDX39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX39 | | | | | | | | | | 0.00 | 0 | |
| BDX40 On 16/09/2033 Spot Bond | | | | | 0.00000 | 77.81613 | | | | 0.00 | 0 | |
| Total BDX40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX40 | | | | | | | | | | 0.00 | 0 | |
| BDX42 On 31/01/2023 Spot Bond | | | | | 0.00000 | 100.19274 | | | | 0.00 | 0 | |
| Total BDX42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX42 | | | | | | | | | | 0.00 | 0 | |
| BDX47 On 03/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BDX47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX47 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 103.75407 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 102.69300 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.13245 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 8.30500 | 102.06393 | 8.30500 | 102.04099 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.57724 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.42417 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BID16 On 24/06/2025 Spot Bond | | | | | 0.00000 | 99.84601 | | | | 0.00 | 0 | |
| Total BID16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID16 | | | | | | | | | | 0.00 | 0 | |
| BID17 On 24/06/2027 Spot Bond | | | | | 0.00000 | 99.84247 | | | | 0.00 | 0 | |
| Total BID17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID17 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.22135 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.71657 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 98.14400 | | | | 0.00 | 0 | |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 96.87000 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 69.45200 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 51.37200 | | | | 0.00 | 0 | |
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|--------------|
| 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 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.71921 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.53470 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.58440 | | | | 0.00 | 0 | |
| Total BPPF21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF21 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 101.71061 | | | | 0.00 | 300,000,000 | 150,000,00 |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,00 |
| Total For BPPF23 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,00 |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 101.61315 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.99347 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 100.67119 | | | | 0.00 | 0 | 2,000,000,00 |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| BPPF3: On 10/05/2023 Spot Bond | | | | | 0.00000 | 100.87948 | | | | 0.00 | 0 | |
| Total BPPF34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF34 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/07/2023 Spot Bond | | | | | 0.00000 | 100.74345 | | | | 0.00 | 0 | |
| Total BPPF35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF35 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 11/01/2024 Spot Bond | | | | | 0.00000 | 100.73366 | | | | 0.00 | 0 | |
| Total BPPF36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF36 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 99.80656 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 11/02/2025 Spot Bond | | | | | 0.00000 | 101.23432 | | | | 0.00 | 0 | |
| Total BWZJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ25 | | | | | | | | | | 0.00 | 0 | |
| BYA10 On 30/09/2026 Spot Bond | | | | | 0.00000 | 99.60210 | | | | 0.00 | 0 | |
| Total BYA100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA100 | | | | | | | | | | 0.00 | 0 | |
| BYA10 On 30/09/2025 Spot Bond | | | | | 0.00000 | 99.61068 | | | | 0.00 | 0 | |
| Total BYA101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA101 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.92417 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 100.87488 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CBL31 On 21/11/2025 Spot Bond | | | | | 0.00000 | 100.55290 | | | | 0.00 | 0 | |
| Total CBL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL31 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 8.62000 | 101.86990 | 8.62000 | 101.84641 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.92000 | 103.95596 | 8.92000 | 103.93104 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 9.47000 | 106.31533 | 9.47000 | 106.28816 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 10.51000 | 10.51000 | 10.51000 | 103.11243 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.37103 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR46 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.69333 | | | | 0.00 | 0 | |
| Total CGR46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR46 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.72701 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 101.63703 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.71548 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CGR52 On 30/06/2025 Spot Bond | | | | | 0.00000 | 99.72799 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CGR52 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CGR52 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CLN315 On 20/03/2023 Spot Bond | | | 4.77000 | 103.83833 | 4.77000 | 102.81400 | | | | 0.00 | 0 | |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 102.67600 | | | | 0.00 | 0 | |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.96073 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 9.32000 | 104.09328 | 9.32000 | 104.06710 | | | | 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 | 108.23350 | 8.70700 | 106.67400 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.18893 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 102.47522 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 11.11000 | 102.04080 | 11.11000 | 102.01033 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 112.05220 | 6.50000 | 105.69800 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 104.89100 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 6.43000 | 156.41833 | 6.43000 | 156.38668 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 8.54000 | 150.01322 | 8.54000 | 149.97456 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 8.96500 | 104.71181 | 8.96500 | 104.68645 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.68048 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.74193 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.40030 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | |
| CLN510 On 15/03/2025 Spot Bond | | | 100.00000 | | 0.00000 | 100.03664 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 30/04/2023 Spot Bond | | | 100.00000 | | 0.00000 | 101.12667 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 25/11/2024 Spot Bond | | | | | 0.00000 | 99.69488 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.21920 | | | | 0.00 | 0 | |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.56568 | | | | 0.00 | 0 | |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | |
| CLN524 On 09/03/2023 Spot Bond | | | 100.00000 | | 0.00000 | 100.27602 | | | | 0.00 | 0 | |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.47528 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.32892 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.25491 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN529 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.04030 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.21920 | | | | 0.00 | 0 | |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.02557 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.48358 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2025 Spot Bond | | | 10.35000 | 104.39918 | 10.35000 | 104.37056 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 18/07/2023 Spot Bond | | | | | 0.00000 | 101.11312 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN53 On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.24694 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.65992 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 153.56200 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.64309 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 21/08/2026 Spot Bond | | | 9.82000 | 103.92588 | 9.82000 | 103.89881 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 29/03/2025 Spot Bond | | | 9.87000 | 102.70427 | 9.87000 | 102.67693 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN54 On 12/11/2025 Spot Bond | | | 9.96000 | 101.59319 | 9.96000 | 101.56592 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | 10.01000 | 10.01000 | 10.01000 | 317.68538 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.07060 | | | | 0.00 | 0 | |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.79623 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.77546 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.56652 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.79253 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |
| CLN56 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 133.77700 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN56 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.87177 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN56 On 12/11/2025 Spot Bond | | | 10.32000 | 100.75113 | 10.32000 | 100.68160 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN56 On 12/11/2025 Spot Bond | | | 9.82000 | 101.93948 | 9.82000 | 101.91250 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN56 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.14916 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN56 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.67831 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.99058 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.40390 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.83386 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 12/11/2025 Spot Bond | | | 10.05000 | 100.90995 | 10.05000 | 100.88262 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.80554 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.83711 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.03363 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02701 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.43979 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.88762 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.88015 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.05430 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.45308 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.75540 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.18908 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 10/06/2026 Spot Bond | | | | | 0.00000 | 103.60675 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.04808 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.83249 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | | | 0.00000 | 101.82558 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 05/12/2026 Spot Bond | | | 4.85000 | 155.18990 | 4.85000 | 124.57486 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.86292 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 27/06/2024 Spot Bond | | | | | 0.00000 | 102.03033 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.55923 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.29000 | 9.29000 | 9.29000 | 100.44561 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.81207 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.21238 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.04808 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.04808 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.72900 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 05/08/2024 Spot Bond | | | 8.87500 | 8.87500 | 8.87500 | 103.06874 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.89083 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.07778 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 104.29023 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.50070 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.59070 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.45000 | 101.27748 | 9.45000 | 101.25210 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.24906 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 103.43977 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.34715 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2023 Spot Bond | | | | | 0.00000 | 100.69890 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 20/12/2029 Spot Bond | | | | | 0.00000 | 97.45300 | | | | 0.00 | 0 | 20,000,00 |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.46882 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN618 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN618 | | | | | | | | | | 0.00 | 0 | |
| CLN618 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.55905 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN62(On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.12922 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 28/10/2024 Spot Bond | | | | | 0.00000 | 101.55616 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 20/12/2024 Spot Bond | | | | | 0.00000 | 98.61900 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 25/01/2023 Spot Bond | | | | | 0.00000 | 101.26244 | | | | 0.00 | 0 | |
| Total CLN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN624 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 25/01/2023 Spot Bond | | | 7.61500 | 103.76396 | 7.61500 | 103.74247 | | | | 0.00 | 0 | |
| Total CLN625 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN625 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.68814 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 31/07/2034 Spot Bond | | | | | 0.00000 | 99.68062 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 31/07/2034 Spot Bond | | | 12.85500 | 62.37227 | 12.85500 | 82.12611 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN62(On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.86154 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 19/08/2025 Spot Bond | | | 10.52000 | 100.88571 | 10.52000 | 100.85761 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.68571 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN63(On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.82038 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/10/2034 Spot Bond | | | | | 0.00000 | 101.95860 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/11/2024 Spot Bond | | | | | 0.00000 | 100.90126 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.99477 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.59159 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.68327 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/02/2023 Spot Bond | | | | | 0.00000 | 100.75286 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.73194 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 17/10/2023 Spot Bond | | | | | 0.00000 | 101.37331 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.59402 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.04744 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 29/01/2024 Spot Bond | | | | | 0.00000 | 101.29067 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.04749 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.79821 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.51732 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.68327 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.68327 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 98.82500 | | | | 0.00 | 0 | 20,000,00 |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.02740 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 102.30469 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.46356 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.31800 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.02900 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN663 On 20/12/2024 Spot Bond | | | | | 0.00000 | 122.42800 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 20/12/2023 Spot Bond | | | | | 0.00000 | 147.08800 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN665 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.63771 | | | | 0.00 | 0 | |
| Total CLN665 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN665 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.08363 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.79028 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.94370 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.15367 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN670 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.59109 | | | | 0.00 | 0 | |
| Total CLN670 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN670 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.74005 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 5.45647 | 159.48982 | 5.45647 | 129.59021 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 31/01/2025 Spot Bond | | | 5.45647 | 159.48982 | 5.45647 | 129.59105 | | | | 0.00 | 0 | 1,821,291,80 |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | 1,821,291,80 |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | 1,821,291,80 |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.75221 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.78461 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.56694 | | | | 0.00 | 0 | |
| Total CLN680 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN680 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.54963 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.33022 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.96213 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99978 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99957 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/12/2026 Spot Bond | | | | | 0.00000 | 102.31717 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 26/09/2023 Spot Bond | | | | | 0.00000 | 99.87172 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN691 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.00006 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN692 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.90165 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 87.48612 | | | | 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 | 85.98659 | | | | 0.00 | 0 | 100,000,00 |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 106.22574 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.48759 | | | | 0.00 | 0 | |
| Total CLN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN700 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.81072 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.08327 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 88.04363 | | | | 0.00 | 0 | 300,000,00 |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| CLN705 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.80081 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.83718 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 99.99972 | | | | 0.00 | 0 | |
| Total CLN709 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN709 | | | | | | | | | | 0.00 | 0 | |
| CLN710 On 31/01/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 84.38522 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 84.62645 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2023 Spot Bond | | | | | 0.00000 | 100.19124 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2023 Spot Bond | | | | | 0.00000 | 100.70019 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99972 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99972 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99972 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 83.43078 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.20102 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 82.43475 | | | | 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 | 82.75498 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 100.45592 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 83.46036 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99979 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99979 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99979 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 85.94127 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 86.97156 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 87.60513 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 21/12/2027 Spot Bond | | | | | 0.00000 | 99.68143 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.20344 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 31/01/2023 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 96.68335 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.26534 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.49554 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 113.70600 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN739 On 31/01/2023 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 95.41528 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 19/08/2025 Spot Bond | | | | | 0.00000 | 100.67516 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 31/03/2032 Spot Bond | | | | | 0.00000 | 102.23315 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/01/2030 Spot Bond | | | | | 0.00000 | 103.91197 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 97.50700 | | | | 0.00 | 0 | 10,000,00 |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.48002 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CLN746 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.59790 | | | | 0.00 | 0 | 50,000,00 |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| CLN747 On 21/12/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.24878 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN749 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.21311 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 01/10/2026 Spot Bond | | | | | 0.00000 | 101.71496 | | | | 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 | 102.86387 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN755 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.30050 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN757 | | | | | | | | | | 0.00 | 0 | |
| CLN757 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 | |
| CLN758 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 22/04/2026 Spot Bond | | | | | 0.00000 | 101.00491 | | | | 0.00 | 0 | |
| Total CLN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN761 | | | | | | | | | | 0.00 | 0 | |
| CLN761 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 | |
| CLN762 On 12/02/2025 Spot Bond | | | | | 0.00000 | 100.85086 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |
| CLN763 On 21/07/2027 Spot Bond | | | | | 0.00000 | 101.23980 | | | | 0.00 | 0 | |
| Total CLN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN764 | | | | | | | | | | 0.00 | 0 | |
| CLN764 On 31/07/2023 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 95.12573 | | | | 0.00 | 0 | |
| Total CLN765 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN765 | | | | | | | | | | 0.00 | 0 | |
| CLN765 On 31/07/2023 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 102.86387 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN766 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 | |
| CLN767 On 23/09/2026 Spot Bond | | | | | 0.00000 | 99.94827 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 106.39775 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/07/2024 Spot Bond | | | | | 0.00000 | 102.26169 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 83.74966 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN772 On 31/08/2023 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 89.35484 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 28/08/2028 Spot Bond | | | | | 0.00000 | 100.61478 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 31/07/2028 Spot Bond | | | | | 0.00000 | 101.28557 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 15/09/2028 Spot Bond | | | 7.61000 | 7.61000 | 7.61000 | 120.65175 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN776 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.55115 | | | | 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 | 100.63001 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.11739 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN780 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.12431 | | | | 0.00 | 0 | |
| Total CLN780 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN780 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN787 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.55814 | | | | 0.00 | 0 | |
| Total CLN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.15889 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN784 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.17410 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 30/09/2026 Spot Bond | | | | | 0.00000 | 102.10564 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 21/12/2027 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 30/09/2026 Spot Bond | | | | | 0.00000 | 102.10564 | | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 108.89233 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN789 On 31/01/2027 Spot Bond | | | | | 0.00000 | 108.72500 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN790 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | |
| Total CLN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN790 | | | | | | | | | | 0.00 | 0 | |
| CLN791 On 31/01/2025 Spot Bond | | | | | 0.00000 | 98.44700 | | | | 0.00 | 0 | 10,000,00 |
| Total CLN791 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For CLN791 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| CLN792 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | 300,000,00 |
| Total CLN792 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For CLN792 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.19686 | | | | 0.00 | 0 | |
| Total CLN794 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN794 | | | | | | | | | | 0.00 | 0 | |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | |
| Total CLN795 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN795 | | | | | | | | | | 0.00 | 0 | |
| CLN795 On 31/03/2026 Spot Bond | | | | | 0.00000 | 102.10570 | | | | 0.00 | 0 | |
| Total CLN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN796 | | | | | | | | | | 0.00 | 0 | |
| CLN796 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | |
| Total CLN797 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN797 | | | | | | | | | | 0.00 | 0 | |
| CLN797 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.25599 | | | | 0.00 | 0 | |
| Total CLN798 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN798 | | | | | | | | | | 0.00 | 0 | |
| CLN798 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.26246 | | | | 0.00 | 0 | |
| Total CLN799 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN799 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.26246 | | | | 0.00 | 0 | |
| Total CLN800 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN800 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 28/02/2026 Spot Bond | | | | | 0.00000 | 100.58211 | | | | 0.00 | 0 | |
| Total CLN801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN801 | | | | | | | | | | 0.00 | 0 | |
| CLN801 On 31/01/2025 Spot Bond | | | | | 0.00000 | 88.69837 | | | | 0.00 | 0 | |
| Total CLN802 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN802 | | | | | | | | | | 0.00 | 0 | |
| CLN802 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 | |
| CLN803 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.12846 | | | | 0.00 | 0 | |
| Total CLN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN804 | | | | | | | | | | 0.00 | 0 | |
| CLN804 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.53249 | | | | 0.00 | 0 | |
| Total CLN805 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN805 | | | | | | | | | | 0.00 | 0 | |
| CLN805 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.26949 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN806 | | | | | | | | | | 0.00 | 0 | |
| CLN807 On 28/02/2027 Spot Bond | | | | | 0.00000 | 100.58506 | | | | 0.00 | 0 | |
| Total CLN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN807 | | | | | | | | | | 0.00 | 0 | |
| CLN808 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.17272 | | | | 0.00 | 0 | |
| Total CLN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN808 | | | | | | | | | | 0.00 | 0 | |
| CLN809 On 21/12/2027 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | |
| Total CLN809 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN809 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 18/04/2028 Spot Bond | | | 9.12500 | 97.26598 | 9.12500 | 97.24214 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 26/08/2025 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total CLN810 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN810 | | | | | | | | | | 0.00 | 0 | |
| CLN812 On 21/07/2025 Spot Bond | | | | | 0.00000 | 101.49078 | | | | 0.00 | 0 | |
| Total CLN811 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN811 | | | | | | | | | | 0.00 | 0 | |
| CLN813 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | |
| Total CLN815 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN815 | | | | | | | | | | 0.00 | 0 | |
| CLN814 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN816 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN816 | | | | | | | | | | 0.00 | 0 | |
| CLN815 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.26949 | | | | 0.00 | 0 | |
| Total CLN817 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN817 | | | | | | | | | | 0.00 | 0 | |
| CLN816 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.11741 | | | | 0.00 | 0 | |
| Total CLN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN818 | | | | | | | | | | 0.00 | 0 | |
| CLN817 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | |
| Total CLN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN819 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN82(On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN820 | | | | | | | | | | 0.00 | 0 | |
| CLN82(On 31/05/2025 Spot Bond | | | | | 0.00000 | 102.10571 | | | | 0.00 | 0 | |
| Total CLN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN821 | | | | | | | | | | 0.00 | 0 | |
| CLN82(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 | |
| CLN82(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 | |
| CLN82(On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN824 | | | | | | | | | | 0.00 | 0 | |
| CLN82(On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN825 | | | | | | | | | | 0.00 | 0 | |
| CLN82(On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.25572 | | | | 0.00 | 0 | |
| Total CLN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN826 | | | | | | | | | | 0.00 | 0 | |
| CLN82(On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN827 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN827 | | | | | | | | | | 0.00 | 0 | |
| CLN82(On 31/08/2024 Spot Bond | | | | | 0.00000 | 89.68711 | | | | 0.00 | 0 | |
| Total CLN828 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN828 | | | | | | | | | | 0.00 | 0 | |
| CLN82(On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.25584 | | | | 0.00 | 0 | |
| Total CLN829 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN829 | | | | | | | | | | 0.00 | 0 | |
| CLN83(On 31/07/2026 Spot Bond | | | | | 0.00000 | 105.57043 | | | | 0.00 | 0 | |
| Total CLN830 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN830 | | | | | | | | | | 0.00 | 0 | |
| CLN83(On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.48166 | | | | 0.00 | 0 | |
| Total CLN831 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For CLN831 | | | | | | | | | | 0.00 | 0 | |
| CLN831 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.25572 | | | | 0.00 | 0 | |
| Total CLN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN832 | | | | | | | | | | 0.00 | 0 | |
| CLN832 On 31/01/2030 Spot Bond | | | 9.38000 | 9.38000 | 9.38000 | 102.72021 | | | | 0.00 | 0 | |
| Total CLN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN833 | | | | | | | | | | 0.00 | 0 | |
| CLN833 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.57922 | | | | 0.00 | 0 | |
| Total CLN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN834 | | | | | | | | | | 0.00 | 0 | |
| CLN834 On 31/08/2026 Spot Bond | | | | | 0.00000 | 100.57936 | | | | 0.00 | 0 | |
| Total CLN835 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN835 | | | | | | | | | | 0.00 | 0 | |
| CLN835 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.57937 | | | | 0.00 | 0 | |
| Total CLN836 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN836 | | | | | | | | | | 0.00 | 0 | |
| CLN836 On 31/08/2029 Spot Bond | | | | | 0.00000 | 100.57927 | | | | 0.00 | 0 | |
| Total CLN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN837 | | | | | | | | | | 0.00 | 0 | |
| CLN837 On 31/03/2027 Spot Bond | | | | | 0.00000 | 102.10570 | | | | 0.00 | 0 | |
| Total CLN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN838 | | | | | | | | | | 0.00 | 0 | |
| CLN838 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02392 | | | | 0.00 | 0 | |
| Total CLN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN839 | | | | | | | | | | 0.00 | 0 | |
| CLN839 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.99924 | | | | 0.00 | 0 | |
| Total CLN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN840 | | | | | | | | | | 0.00 | 0 | |
| CLN840 On 20/07/2026 Spot Bond | | | | | 0.00000 | 96.66600 | | | | 0.00 | 0 | 10,000,00 |
| Total CLN841 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For CLN841 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| CLN841 On 20/07/2026 Spot Bond | | | | | 0.00000 | 96.03100 | | | | 0.00 | 0 | |
| Total CLN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN842 | | | | | | | | | | 0.00 | 0 | |
| CLN842 On 20/07/2026 Spot Bond | | | | | 0.00000 | 96.15300 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN843 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN843 | | | | | | | | | | 0.00 | 0 | |
| CLN843 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.34137 | | | | 0.00 | 0 | |
| Total CLN844 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN844 | | | | | | | | | | 0.00 | 0 | |
| CLN844 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.88406 | | | | 0.00 | 0 | |
| Total CLN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN845 | | | | | | | | | | 0.00 | 0 | |
| CLN845 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.90661 | | | | 0.00 | 0 | |
| Total CLN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN846 | | | | | | | | | | 0.00 | 0 | |
| CLN846 On 31/03/2025 Spot Bond | | | | | 0.00000 | 102.10571 | | | | 0.00 | 0 | |
| Total CLN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN847 | | | | | | | | | | 0.00 | 0 | |
| CLN847 On 31/03/2027 Spot Bond | | | | | 0.00000 | 102.10570 | | | | 0.00 | 0 | |
| Total CLN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN848 | | | | | | | | | | 0.00 | 0 | |
| CLN848 On 31/03/2029 Spot Bond | | | | | 0.00000 | 102.10534 | | | | 0.00 | 0 | |
| Total CLN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN849 | | | | | | | | | | 0.00 | 0 | |
| CLN849 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.34594 | | | | 0.00 | 0 | |
| Total CLN850 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN850 | | | | | | | | | | 0.00 | 0 | |
| CLN850 On 27/09/2028 Spot Bond | | | | | 0.00000 | 102.48412 | | | | 0.00 | 0 | |
| Total CLN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN851 | | | | | | | | | | 0.00 | 0 | |
| CLN851 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.02410 | | | | 0.00 | 0 | |
| Total CLN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN852 | | | | | | | | | | 0.00 | 0 | |
| CLN852 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02518 | | | | 0.00 | 0 | |
| Total CLN853 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN853 | | | | | | | | | | 0.00 | 0 | |
| CLN853 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.02680 | | | | 0.00 | 0 | |
| Total CLN854 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN854 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN855 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.02731 | | | | 0.00 | 0 | |
| Total CLN855 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN855 | | | | | | | | | | 0.00 | 0 | |
| CLN856 On 23/09/2026 Spot Bond | | | | | 0.00000 | 99.94527 | | | | 0.00 | 0 | |
| Total CLN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN856 | | | | | | | | | | 0.00 | 0 | |
| CLN857 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.87716 | | | | 0.00 | 0 | |
| Total CLN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN857 | | | | | | | | | | 0.00 | 0 | |
| CLN858 On 28/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 85.50456 | | | | 0.00 | 0 | |
| Total CLN858 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN858 | | | | | | | | | | 0.00 | 0 | |
| CLN860 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN860 | | | | | | | | | | 0.00 | 0 | |
| CLN861 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02539 | | | | 0.00 | 0 | |
| Total CLN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN861 | | | | | | | | | | 0.00 | 0 | |
| CLN862 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02384 | | | | 0.00 | 0 | |
| Total CLN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN862 | | | | | | | | | | 0.00 | 0 | |
| CLN863 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.29647 | | | | 0.00 | 0 | |
| Total CLN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN863 | | | | | | | | | | 0.00 | 0 | |
| CLN864 On 31/07/2025 Spot Bond | | | | | 0.00000 | 115.15119 | | | | 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 | 102.27000 | | | | 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 | 103.84800 | | | | 0.00 | 0 | |
| Total CLN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN866 | | | | | | | | | | 0.00 | 0 | |
| CLN867 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.40092 | | | | 0.00 | 0 | |
| Total CLN867 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN867 | | | | | | | | | | 0.00 | 0 | |
| CLN867 On 31/07/2023 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 88.33389 | | | | 0.00 | 0 | |
| Total CLN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN868 | | | | | | | | | | 0.00 | 0 | |
| CLN868 On 15/07/2029 Spot Bond | | | | | 0.00000 | 101.08988 | | | | 0.00 | 0 | |
| Total CLN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN869 | | | | | | | | | | 0.00 | 0 | |
| CLN869 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.10359 | | | | 0.00 | 0 | |
| Total CLN870 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN870 | | | | | | | | | | 0.00 | 0 | |
| CLN870 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.09667 | | | | 0.00 | 0 | |
| Total CLN871 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN871 | | | | | | | | | | 0.00 | 0 | |
| CLN871 On 30/09/2029 Spot Bond | | | 11.25000 | 11.25000 | 11.25000 | 84.82687 | | | | 0.00 | 0 | |
| Total CLN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN872 | | | | | | | | | | 0.00 | 0 | |
| CLN872 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.57922 | | | | 0.00 | 0 | |
| Total CLN873 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN873 | | | | | | | | | | 0.00 | 0 | |
| CLN873 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.02449 | | | | 0.00 | 0 | |
| Total CLN874 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN874 | | | | | | | | | | 0.00 | 0 | |
| CLN874 On 29/10/2025 Spot Bond | | | | | 0.00000 | 101.58330 | | | | 0.00 | 0 | |
| Total CLN875 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN875 | | | | | | | | | | 0.00 | 0 | |
| CLN875 On 29/10/2025 Spot Bond | | | | | 0.00000 | 101.58330 | | | | 0.00 | 0 | |
| Total CLN876 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN876 | | | | | | | | | | 0.00 | 0 | |
| CLN876 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.12223 | | | | 0.00 | 0 | |
| Total CLN877 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN877 | | | | | | | | | | 0.00 | 0 | |
| CLN877 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.08696 | | | | 0.00 | 0 | |
| Total CLN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN878 | | | | | | | | | | 0.00 | 0 | |
| CLN878 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.81207 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN879 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN879 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.80127 | | | | 0.00 | 0 | |
| Total CLN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN880 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/07/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.43847 | | | | 0.00 | 0 | |
| Total CLN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN881 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.08281 | | | | 0.00 | 0 | |
| Total CLN882 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN882 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/07/2024 Spot Bond | | | 11.06000 | 11.06000 | 11.06000 | 85.20360 | | | | 0.00 | 0 | |
| Total CLN883 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN883 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/07/2024 Spot Bond | | | 11.26000 | 11.26000 | 11.26000 | 83.99547 | | | | 0.00 | 0 | |
| Total CLN884 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN884 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/07/2024 Spot Bond | | | 11.26000 | 11.26000 | 11.26000 | 83.99547 | | | | 0.00 | 0 | |
| Total CLN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN885 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/07/2024 Spot Bond | | | 11.29000 | 11.29000 | 11.29000 | 83.81651 | | | | 0.00 | 0 | |
| Total CLN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN886 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 31/07/2024 Spot Bond | | | 11.26500 | 11.26500 | 11.26500 | 83.96560 | | | | 0.00 | 0 | |
| Total CLN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN887 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 15/09/2027 Spot Bond | | | 5.71000 | 5.71000 | 5.71000 | 122.95005 | | | | 0.00 | 0 | |
| Total CLN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN888 | | | | | | | | | | 0.00 | 0 | |
| CLN88(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN889 | | | | | | | | | | 0.00 | 0 | |
| CLN89(On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02674 | | | | 0.00 | 0 | |
| Total CLN890 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN890 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN89 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN891 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN891 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02539 | | | | 0.00 | 0 | |
| Total CLN892 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN892 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total CLN893 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN893 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02453 | | | | 0.00 | 0 | |
| Total CLN894 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN894 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.57922 | | | | 0.00 | 0 | |
| Total CLN895 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN895 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 30/09/2027 Spot Bond | | | | | 0.00000 | 101.95251 | | | | 0.00 | 0 | |
| Total CLN896 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN896 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.65117 | | | | 0.00 | 0 | |
| Total CLN897 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN897 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN898 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN898 | | | | | | | | | | 0.00 | 0 | |
| CLN89 On 30/09/2024 Spot Bond | | | 11.51500 | 11.51500 | 11.51500 | 66.00731 | | | | 0.00 | 0 | |
| Total CLN899 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN899 | | | | | | | | | | 0.00 | 0 | |
| CLN90 On 30/09/2024 Spot Bond | | | 11.61500 | 11.61500 | 11.61500 | 65.51523 | | | | 0.00 | 0 | |
| Total CLN900 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN900 | | | | | | | | | | 0.00 | 0 | |
| CLN90 On 20/12/2027 Spot Bond | | | 11.43000 | 11.43000 | 11.43000 | 102.53057 | | | | 0.00 | 0 | |
| Total CLN901 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN901 | | | | | | | | | | 0.00 | 0 | |
| CLN90 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.63700 | | | | 0.00 | 0 | |
| Total CLN902 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN902 | | | | | | | | | | 0.00 | 0 | |
| CLN902 On 20/12/2027 Spot Bond | | | 10.90500 | 10.90500 | 10.90500 | 101.15573 | | | | 0.00 | 0 | |
| Total CLN903 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN903 | | | | | | | | | | 0.00 | 0 | |
| CLN903 On 15/09/2029 Spot Bond | | | | | 0.00000 | 100.05500 | | | | 0.00 | 0 | |
| Total CLN904 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN904 | | | | | | | | | | 0.00 | 0 | |
| CLN904 On 20/12/2029 Spot Bond | | | | | 0.00000 | 100.02830 | | | | 0.00 | 0 | |
| Total CLN905 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN905 | | | | | | | | | | 0.00 | 0 | |
| CLN905 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02656 | | | | 0.00 | 0 | |
| Total CLN906 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN906 | | | | | | | | | | 0.00 | 0 | |
| CLN906 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.03338 | | | | 0.00 | 0 | |
| Total CLN907 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN907 | | | | | | | | | | 0.00 | 0 | |
| CLN907 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.35800 | | | | 0.00 | 0 | |
| Total CLN908 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN908 | | | | | | | | | | 0.00 | 0 | |
| CLN908 On 20/12/2027 Spot Bond | | | | | 0.00000 | 99.17800 | | | | 0.00 | 0 | |
| Total CLN909 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN909 | | | | | | | | | | 0.00 | 0 | |
| CLN909 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16522 | | | | 0.00 | 0 | |
| Total CLN910 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN910 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.93500 | 101.54208 | 9.93500 | 101.51563 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 11.11000 | 100.97838 | 11.11000 | 100.94856 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 11.02500 | 99.24003 | 11.02500 | 99.21077 | | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 9.40000 | 101.87880 | 9.40000 | 101.85323 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 12.88000 | 92.15930 | 12.88000 | 92.12770 | | | | 0.00 | 0 | |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.47000 | 92.44543 | 11.47000 | 92.41711 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.60381 | | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 10.22000 | 10.22000 | 10.22000 | 101.25740 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.46180 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.78629 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DSY06 On 21/05/2027 Spot Bond | | | | | 0.00000 | 101.16698 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total DSY06 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For DSY06 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| DSY07 On 21/05/2029 Spot Bond | | | | | 0.00000 | 100.59970 | | | | 0.00 | 0 | |
| Total DSY07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY07 | | | | | | | | | | 0.00 | 0 | |
| DTF001 On 28/06/2023 Spot Bond | | | | | 0.00000 | 99.93141 | | | | 0.00 | 0 | |
| Total DTF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF001 | | | | | | | | | | 0.00 | 0 | |
| DTF002 On 28/06/2025 Spot Bond | | | | | 0.00000 | 99.84776 | | | | 0.00 | 0 | 2,000,000,000 |
| Total DTF002 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For DTF002 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| DTF003 On 14/09/2023 Spot Bond | | | | | 0.00000 | 100.15630 | | | | 0.00 | 0 | |
| Total DTF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF003 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DTF004 On 14/09/2025 Spot Bond | | | | | 0.00000 | 100.15919 | | | | 0.00 | 0 | |
| Total DTF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF004 | | | | | | | | | | 0.00 | 0 | |
| DV23 On 27/02/2023 Spot Bond | | | 7.06500 | 103.65573 | 7.06500 | 103.63592 | | | | 0.00 | 0 | |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 88.71528 | 100.00000 | 88.51039 | | | | 0.00 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 88.71528 | 100.00000 | 88.51039 | | | | 0.00 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.48500 | 103.51332 | 9.48500 | 103.48726 | | | | 0.00 | 0 | |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.29296 | 9.69000 | 103.26640 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.29296 | 9.69000 | 103.26640 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV27 On 02/02/2027 Spot Bond | | | 10.42000 | 100.31738 | 10.42000 | 100.28970 | | | | 0.00 | 0 | |
| Total DV27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV27 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 11.48000 | 97.45213 | 11.48000 | 97.42256 | | | | 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 | 103.43122 | 10.10000 | 103.40353 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.43122 | 10.10000 | 103.40353 | | | | 0.00 | 0 | |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.39893 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.82397 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.55324 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.84870 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.03731 | | | | 0.00 | 0 | 4,110,000.00 |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 0 | 4,110,000.00 |
| Total For DVFB24 | | | | | | | | | | 0.00 | 0 | 4,110,000.00 |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 99.46310 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.79467 | | | | 0.00 | 0 | 13,500,000.00 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| DVFB2 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.01371 | | | | 0.00 | 0 | |
| Total DVFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB27 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.84412 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.05373 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.38904 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 103.01126 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 100.69100 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.04718 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN24 On 14/03/2024 Spot Bond | | | 8.87500 | 103.91812 | 8.87500 | 103.89320 | | | | 0.00 | 0 | |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 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 ECN24 | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.81000 | 115.51491 | 5.81000 | 115.49311 | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.48000 | 102.74650 | 5.48000 | 102.72828 | | 274,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| Total EL037 SPOT | | | | | | | | *4,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| Total For EL037 | | | | | | | | *4,000,000,000,000.00 | 50,000,000,000 | 50,000,000,000 | |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 149.29687 | 2.25000 | 149.28326 | | 0.00 | 0 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL037/I2038 | | | | | | | | 0.00 | 0 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 5.05000 | 153.11045 | 5.05000 | 153.08469 | | 0.00 | 0 | 0 | |
| Total EL28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL28 | | | | | | | | 0.00 | 0 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 5.01500 | 137.83675 | 5.01500 | 137.81371 | | 0.00 | 0 | 0 | |
| Total EL29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL29 | | | | | | | | 0.00 | 0 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 5.02000 | 133.98175 | 5.02000 | 133.95963 | | 0.00 | 0 | 0 | |
| Total EL30 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL30 | | | | | | | | 0.00 | 0 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.63000 | 117.29197 | 5.63000 | 117.27053 | | 0.00 | 0 | 0 | |
| Total EL31 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL31 | | | | | | | | 0.00 | 0 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.45000 | 105.34037 | 5.45000 | 105.32178 | | 0.00 | 0 | 0 | |
| Total EL36 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL36 | | | | | | | | 0.00 | 0 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 149.29687 | 2.25000 | 149.28326 | | 0.00 | 0 | 0 | |
| Total EL36/I2038 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EL36/I2038 | | | | | | | | 0.00 | 0 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 174.27348 | | 0.00 | 0 | 0 | |
| Total ELN001 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ELN001 | | | | | | | | 0.00 | 0 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 171.44900 | | 0.00 | 0 | 0 | |
| Total ELN002 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ELN002 | | | | | | | | 0.00 | 0 | 0 | |
| ELN002 On 23/09/2024 Spot Bond | | | | | 0.00000 | 160.48309 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 09/06/2025 Spot Bond | | | | | 0.00000 | 133.35240 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 17/06/2025 Spot Bond | | | | | 0.00000 | 132.42607 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 28/07/2025 Spot Bond | | | | | 0.00000 | 129.09159 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 19/08/2025 Spot Bond | | | | | 0.00000 | 120.00909 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 15/04/2024 Spot Bond | | | | | 0.00000 | 115.55353 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 21/05/2024 Spot Bond | | | | | 0.00000 | 117.39577 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 09/12/2024 Spot Bond | | | | | 0.00000 | 97.21229 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.87534 | | | | 0.00 | 0 | |
| Total ELN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN016 | | | | | | | | | | 0.00 | 0 | |
| ELN016 On 08/03/2023 Spot Bond | | | | | 0.00000 | 104.23167 | | | | 0.00 | 0 | |
| Total ELN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN017 | | | | | | | | | | 0.00 | 0 | |
| ELN017 On 12/05/2023 Spot Bond | | | | | 0.00000 | 107.17626 | | | | 0.00 | 0 | |
| Total ELN018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN018 | | | | | | | | | | 0.00 | 0 | |
| ELN018 On 02/04/2027 Spot Bond | | | | | 0.00000 | 103.57475 | | | | 0.00 | 0 | |
| Total ELN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN019 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ELN020 On 20/09/2027 Spot Bond | | | | | 0.00000 | 105.42161 | | | | 0.00 | 0 | |
| Total ELN020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN020 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 10.53000 | 100.71077 | 10.53000 | 100.68223 | | | | 0.00 | 0 | |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | |
| EMM04 On 16/05/2028 Spot Bond | | | 12.48000 | 12.48000 | 12.48000 | 93.28939 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 12.53000 | 12.53000 | 12.53000 | 97.16086 | | | | 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 | | | 10.62000 | 10.62000 | 10.62000 | 99.50196 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 10.62000 | 10.62000 | 10.62000 | 104.47127 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 12.52000 | 12.52000 | 12.52000 | 100.86500 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 11.67500 | 11.67500 | 11.67500 | 97.12208 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 15.02000 | 15.02000 | 15.02000 | 89.84877 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.66279 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.33208 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.19771 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 100.48069 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.57916 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF023 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.34512 | | | | 0.00 | 0 | |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | |
| EPF024 On 14/03/2025 Spot Bond | | | | | 0.00000 | 100.17266 | | | | 0.00 | 0 | |
| Total EPF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF024 | | | | | | | | | | 0.00 | 0 | |
| EPF025 On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.21301 | | | | 0.00 | 0 | |
| Total EPF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF025 | | | | | | | | | | 0.00 | 0 | |
| EPF026 On 10/11/2025 Spot Bond | | | | | 0.00000 | 100.83421 | | | | 0.00 | 0 | |
| Total EPF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF026 | | | | | | | | | | 0.00 | 0 | |
| EPFC5 On 14/03/2023 Spot Bond | | | | | 0.00000 | 100.16431 | | | | 0.00 | 0 | |
| Total EPFC51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC51 | | | | | | | | | | 0.00 | 0 | |
| EPFC5 On 10/11/2023 Spot Bond | | | | | 0.00000 | 100.78984 | | | | 0.00 | 0 | |
| Total EPFC52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC52 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.80513 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 16/04/2025 Spot Bond | | | | | 0.00000 | 101.64481 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.03645 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT00 On 30/10/2023 Spot Bond | | | | | 0.00000 | 101.09913 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| EQT006 On 22/06/2024 Spot Bond | | | | | 0.00000 | 99.97665 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT007 On 08/10/2024 Spot Bond | | | | | 0.00000 | 101.56724 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |
| EQT008 On 12/11/2024 Spot Bond | | | | | 0.00000 | 100.89783 | | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | |
| EQT010 On 11/11/2023 Spot Bond | | | | | 0.00000 | 100.74404 | | | | 0.00 | 0 | |
| Total EQT011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT011 | | | | | | | | | | 0.00 | 0 | |
| EQT011 On 11/11/2025 Spot Bond | | | | | 0.00000 | 100.78530 | | | | 0.00 | 0 | |
| Total EQT012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT012 | | | | | | | | | | 0.00 | 0 | |
| EQT012 On 11/11/2027 Spot Bond | | | | | 0.00000 | 100.79939 | | | | 0.00 | 0 | |
| Total EQT013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT013 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.70890 | | | | 0.00 | 0 | |
| Total ERS3B8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B8 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2027 Spot Bond | | | | | 0.00000 | 100.73666 | | | | 0.00 | 0 | |
| Total ERS3B9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B9 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.72269 | | | | 0.00 | 0 | |
| Total ERS3C8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C8 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2027 Spot Bond | | | | | 0.00000 | 100.75046 | | | | 0.00 | 0 | |
| Total ERS3C9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C9 | | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.72297 | | | | 0.00 | 0 | |
| Total ERSA28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA28 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-----------------------|-----------------------|------------|
| ERSA2 ¹ On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.73323 | | | | 0.00 | 0 | |
| Total ERSA29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA29 | | | | | | | | | | 0.00 | 0 | |
| ERSA3 ¹ On 17/05/2027 Spot Bond | | | | | 0.00000 | 100.71826 | | | | 0.00 | 0 | |
| Total ERSA30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA30 | | | | | | | | | | 0.00 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 7.56500 | 104.26526 | 7.56500 | 104.24380 | | | 366,902,500,000,000.00 | 48,500,000,000 | 48,500,000,000 | |
| Total ES23 SPOT | | | | | | | | | 6,902,500,000,000.00 | 48,500,000,000 | 48,500,000,000 | |
| Total For ES23 | | | | | | | | | 6,902,500,000,000.00 | 48,500,000,000 | 48,500,000,000 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.03095 | 10.00000 | 104.00271 | | | 0.00 | 0 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.54000 | 97.06166 | 9.54000 | 97.03682 | | | 2,134,257,318,000.00 | 223,716,700 | 2,749,781,200 | |
| Total ES26 SPOT | | | | | | | | | 2,134,257,318,000.00 | 223,716,700 | 2,749,781,200 | |
| Total For ES26 | | | | | | | | | 2,134,257,318,000.00 | 223,716,700 | 2,749,781,200 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.72819 | 7.85000 | 101.70668 | | | 0.00 | 0 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 12.11000 | 74.71718 | 12.15500 | 74.47919 | | | 2,678,951,191,000.00 | 221,218,100 | 974,902,500 | |
| Total ES33 SPOT | | | | | | | | | 2,678,951,191,000.00 | 221,218,100 | 974,902,500 | |
| Total For ES33 | | | | | | | | | 2,678,951,191,000.00 | 221,218,100 | 974,902,500 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.01324 | 7.50000 | 101.99249 | | | 0.00 | 0 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.34500 | 73.25126 | 12.39500 | 72.94860 | | | 1,555,957,627,500.00 | 126,039,500 | 4,182,671,100 | |
| Total ES42 SPOT | | | | | | | | | 1,555,957,627,500.00 | 126,039,500 | 4,182,671,100 | |
| Total For ES42 | | | | | | | | | 1,555,957,627,500.00 | 126,039,500 | 4,182,671,100 | |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.33524 | 8.50000 | 101.31207 | | | 0.00 | 0 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 | |
| ETK001 On 03/06/2032 Spot Bond | | | 11.51000 | 11.51000 | 11.51000 | 98.41083 | | | 0.00 | 0 | 0 | |
| Total ETK001 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ETK001 | | | | | | | | | 0.00 | 0 | 0 | |
| ETK002 On 03/06/2037 Spot Bond | | | 14.16500 | 14.16500 | 14.16500 | 92.60607 | | | 0.00 | 0 | 0 | |
| Total ETK002 SPOT | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For ETK002 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 101.21617 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.75136 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 101.09913 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 102.26960 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFB20 On 21/11/2027 Spot Bond | | | | | 0.00000 | 100.59958 | | | | 0.00 | 0 | |
| Total FIFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB20 | | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.08763 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 100.68630 | | | | 0.00 | 0 | 10,000,00 |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For FIFG02 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| FIFG03 On 22/02/2025 Spot Bond | | | | | 0.00000 | 100.57862 | | | | 0.00 | 0 | |
| Total FIFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG03 | | | | | | | | | | 0.00 | 0 | |
| FIFG04 On 22/02/2027 Spot Bond | | | | | 0.00000 | 100.61009 | | | | 0.00 | 0 | 10,000,00 |
| Total FIFG04 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For FIFG04 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| FIFG05 On 22/08/2027 Spot Bond | | | | | 0.00000 | 100.61797 | | | | 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 | |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.39724 | | | | 0.00 | 0 | 569,000,00 |

| 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 FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 569,000,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 569,000,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 103.65084 | | | | 0.00 | 16,580,000,000 | 16,690,000,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 16,580,000,000 | 16,690,000,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 16,580,000,000 | 16,690,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.47448 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 9.20000 | 103.39053 | 9.20000 | 103.36498 | | | | 0.00 | 0 | 320,000,00 |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | 320,000,00 |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | 320,000,00 |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 104.22771 | | | | 0.00 | 0 | 240,000,00 |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | 240,000,00 |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | 240,000,00 |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 103.07553 | | | | 0.00 | 0 | 8,600,000,00 |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | 8,600,000,00 |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | 8,600,000,00 |
| FRB30 On 19/04/2026 Spot Bond | | | 9.12000 | 98.69856 | 9.12000 | 98.67438 | | | | 0.00 | 0 | 120,000,00 |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | 120,000,00 |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 101.26320 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRB32 On 28/09/2027 Spot Bond | | | | | 0.00000 | 101.94730 | | | | 0.00 | 0 | |
| Total FRB32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB32 | | | | | | | | | | 0.00 | 0 | |
| FRB33 On 29/09/2029 Spot Bond | | | | | 0.00000 | 101.98169 | | | | 0.00 | 0 | |
| Total FRB33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB33 | | | | | | | | | | 0.00 | 0 | |
| FRB34 On 02/06/2028 Spot Bond | | | | | 0.00000 | 100.54293 | | | | 0.00 | 0 | 2,500,000,00 |
| Total FRB34 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| Total For FRB34 | | | | | | | | | | 0.00 | 0 | 2,500,000,00 |
| FRBI23 On 07/12/2023 Spot Bond | | | 4.77000 | 322.84299 | 4.77000 | 322.79135 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| FRBI25 On 31/01/2025 Spot Bond | | | 3.75500 | 3.75500 | 3.75500 | 165.02116 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.71000 | 211.78389 | 4.71000 | 211.75038 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 5.18000 | 5.18000 | 5.18000 | 112.51680 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.51500 | 5.51500 | 5.51500 | 225.71219 | | | | 0.00 | 0 | 10,000,00 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.62500 | 96.42842 | 5.62500 | 96.41078 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.53000 | 96.68743 | 5.53000 | 96.67015 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 8.96407 | 8.96407 | 8.96407 | 85.09965 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 8.98613 | 8.98613 | 8.98613 | 84.20927 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC16 On 31/01/2025 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 160.83268 | | | | 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 17/07/2027 Spot Bond | | | | | 0.00000 | 102.77343 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.64043 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.17704 | | | | 0.00 | 0 | |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | |
| FRC27 On 30/01/2023 Spot Bond | | | 10.04900 | 10.04900 | 10.04900 | 103.65053 | | | | 0.00 | 0 | |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.02590 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 27/02/2023 Spot Bond | | | 6.55000 | 6.55000 | 6.55000 | 123.38303 | | | | 0.00 | 0 | |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.05032 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 27/02/2023 Spot Bond | | | 6.38000 | 6.38000 | 6.38000 | 121.14686 | | | | 0.00 | 0 | |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | |
| FRC28 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.77825 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 100.78828 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.27373 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.86653 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.29343 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.59081 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.47395 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.57711 | | | | 0.00 | 0 | |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.40477 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02331 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.02544 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02715 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.49284 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31(On 15/09/2033 Spot Bond | | | | | 0.00000 | 100.03947 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC317 On 31/07/2034 Spot Bond | | | | | 0.00000 | 101.14235 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.02523 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC319 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02686 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.11617 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02540 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 02/04/2024 Spot Bond | | | | | 0.00000 | 101.72572 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC326 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC326 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC326 | | | | | | | | | | 0.00 | 0 | |
| FRC328 On 27/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRC328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC328 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.89915 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC335 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.82280 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC337 On 25/04/2023 Spot Bond | | | | | 0.00000 | 102.07194 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC339 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.55654 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.83124 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.03039 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 21/12/2027 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.02804 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 27/03/2024 Spot Bond | | | | | 0.00000 | 103.07466 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.44255 | | | | 0.00 | 0 | 100,000,00 |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| FRC34 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.23000 | | | | 0.00 | 0 | 100,000,00 |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.18210 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/08/2023 Spot Bond | | | | | 0.00000 | 100.55136 | | | | 0.00 | 0 | 100,000,00 |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| FRC35 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.38715 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.36649 | | | | 0.00 | 0 | 100,000,00 |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| FRC35 On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 200,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| FRC354 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.28024 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC355 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.24709 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC356 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.25722 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC357 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.26668 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC360 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.16186 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC361 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.84419 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC362 On 01/08/2026 Spot Bond | | | | | 0.00000 | 101.02103 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC363 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.00835 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC364 On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.30842 | | | | 0.00 | 0 | 50,000,00 |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| FRC365 On 20/06/2026 Spot Bond | | | | | 0.00000 | 92.25189 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC366 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.57728 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC37(On 20/06/2026 Spot Bond | | | | | 0.00000 | 91.05531 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 20/06/2026 Spot Bond | | | | | 0.00000 | 91.20755 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.37261 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.36796 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 20/06/2026 Spot Bond | | | | | 0.00000 | 92.60812 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.43933 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 20/06/2026 Spot Bond | | | | | 0.00000 | 89.40508 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 20/06/2026 Spot Bond | | | | | 0.00000 | 89.25284 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02372 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC37(On 23/09/2023 Spot Bond | | | | | 0.00000 | 99.94365 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC38(On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02572 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC38(On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.70236 | | | | 0.00 | 0 | |
| Total FRC384 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC384 | | | | | | | | | | 0.00 | 0 | |
| FRC384 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.70236 | | | | 0.00 | 0 | |
| Total FRC385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC385 | | | | | | | | | | 0.00 | 0 | |
| FRC385 On 16/02/2025 Spot Bond | | | | | 0.00000 | 100.68053 | | | | 0.00 | 0 | |
| Total FRC386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC386 | | | | | | | | | | 0.00 | 0 | |
| FRC386 On 16/02/2025 Spot Bond | | | | | 0.00000 | 100.68053 | | | | 0.00 | 0 | |
| Total FRC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC387 | | | | | | | | | | 0.00 | 0 | |
| FRC387 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.62522 | | | | 0.00 | 0 | |
| Total FRC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC388 | | | | | | | | | | 0.00 | 0 | |
| FRC388 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.25610 | | | | 0.00 | 0 | |
| Total FRC389 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC389 | | | | | | | | | | 0.00 | 0 | |
| FRC389 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.40979 | | | | 0.00 | 0 | |
| Total FRC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC390 | | | | | | | | | | 0.00 | 0 | |
| FRC390 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.82740 | | | | 0.00 | 0 | |
| Total FRC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC392 | | | | | | | | | | 0.00 | 0 | |
| FRC392 On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.93853 | | | | 0.00 | 0 | |
| Total FRC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC393 | | | | | | | | | | 0.00 | 0 | |
| FRC393 On 27/03/2024 Spot Bond | | | | | 0.00000 | 102.20568 | | | | 0.00 | 0 | |
| Total FRC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC394 | | | | | | | | | | 0.00 | 0 | |
| FRC394 On 31/01/2027 Spot Bond | | | | | 0.00000 | 101.25606 | | | | 0.00 | 0 | |
| Total FRC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC395 | | | | | | | | | | 0.00 | 0 | |
| FRC395 On 21/07/2025 Spot Bond | | | | | 0.00000 | 101.35472 | | | | 0.00 | 0 | |
| Total FRC396 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC396 | | | | | | | | | | 0.00 | 0 | |
| FRC396 On 31/03/2023 Spot Bond | | | 14.39000 | 14.39000 | 14.39000 | 100.23431 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total FRC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC397 | | | | | | | | | | 0.00 | 0 | |
| FRC397 On 21/07/2025 Spot Bond | | | | | 0.00000 | 101.43437 | | | | 0.00 | 0 | |
| Total FRC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC398 | | | | | | | | | | 0.00 | 0 | |
| FRC398 On 21/01/2030 Spot Bond | | | | | 0.00000 | 101.53358 | | | | 0.00 | 0 | |
| Total FRC399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC399 | | | | | | | | | | 0.00 | 0 | |
| FRC400 On 19/01/2027 Spot Bond | | | | | 0.00000 | 101.61158 | | | | 0.00 | 0 | 10,000,00 |
| Total FRC400 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For FRC400 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| FRC400 On 19/01/2027 Spot Bond | | | 10.77000 | 10.77000 | 10.77000 | 103.53148 | | | | 0.00 | 0 | |
| Total FRC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC401 | | | | | | | | | | 0.00 | 0 | |
| FRC401 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.03254 | | | | 0.00 | 0 | |
| Total FRC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC402 | | | | | | | | | | 0.00 | 0 | |
| FRC402 On 19/05/2026 Spot Bond | | | | | 0.00000 | 100.90209 | | | | 0.00 | 0 | 10,000,00 |
| Total FRC403 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For FRC403 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| FRC403 On 19/05/2026 Spot Bond | | | 13.09000 | 13.09000 | 13.09000 | 100.76720 | | | | 0.00 | 0 | |
| Total FRC404 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC404 | | | | | | | | | | 0.00 | 0 | |
| FRC404 On 19/01/2027 Spot Bond | | | 10.76500 | 10.76500 | 10.76500 | 105.73872 | | | | 0.00 | 0 | |
| Total FRC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC405 | | | | | | | | | | 0.00 | 0 | |
| FRC405 On 06/07/2027 Spot Bond | | | | | 0.00000 | 102.07058 | | | | 0.00 | 0 | |
| Total FRC406 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC406 | | | | | | | | | | 0.00 | 0 | |
| FRC406 On 13/10/2026 Spot Bond | | | | | 0.00000 | 101.73636 | | | | 0.00 | 0 | |
| Total FRC407 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC407 | | | | | | | | | | 0.00 | 0 | |
| FRC407 On 23/09/2025 Spot Bond | | | | | 0.00000 | 99.93911 | | | | 0.00 | 0 | |
| Total FRC408 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC408 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC409 On 23/09/2025 Spot Bond | | | 11.28000 | 11.28000 | 11.28000 | 102.40249 | | | | 0.00 | 0 | |
| Total FRC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC409 | | | | | | | | | | 0.00 | 0 | |
| FRC410 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.25610 | | | | 0.00 | 0 | |
| Total FRC410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC410 | | | | | | | | | | 0.00 | 0 | |
| FRC411 On 30/04/2025 Spot Bond | | | | | 0.00000 | 101.35222 | | | | 0.00 | 0 | |
| Total FRC411 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC411 | | | | | | | | | | 0.00 | 0 | |
| FRC412 On 31/05/2027 Spot Bond | | | | | 0.00000 | 100.62994 | | | | 0.00 | 0 | |
| Total FRC412 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC412 | | | | | | | | | | 0.00 | 0 | |
| FRC413 On 30/04/2029 Spot Bond | | | | | 0.00000 | 101.40323 | | | | 0.00 | 0 | |
| Total FRC413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC413 | | | | | | | | | | 0.00 | 0 | |
| FRC414 On 31/05/2027 Spot Bond | | | | | 0.00000 | 100.66519 | | | | 0.00 | 0 | |
| Total FRC414 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC414 | | | | | | | | | | 0.00 | 0 | |
| FRC415 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.60790 | | | | 0.00 | 0 | |
| Total FRC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC415 | | | | | | | | | | 0.00 | 0 | |
| FRC416 On 20/06/2027 Spot Bond | | | | | 0.00000 | 103.76329 | | | | 0.00 | 0 | |
| Total FRC416 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC416 | | | | | | | | | | 0.00 | 0 | |
| FRC417 On 30/04/2025 Spot Bond | | | | | 0.00000 | 101.35209 | | | | 0.00 | 0 | |
| Total FRC417 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC417 | | | | | | | | | | 0.00 | 0 | |
| FRC418 On 31/05/2027 Spot Bond | | | | | 0.00000 | 100.62772 | | | | 0.00 | 0 | |
| Total FRC418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC418 | | | | | | | | | | 0.00 | 0 | |
| FRC419 On 30/04/2029 Spot Bond | | | | | 0.00000 | 101.39252 | | | | 0.00 | 0 | |
| Total FRC419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC419 | | | | | | | | | | 0.00 | 0 | |
| FRC420 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.25610 | | | | 0.00 | 0 | |
| Total FRC420 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For FRC420 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 102.48412 | | | | 0.00 | 0 | |
| Total FRC421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC421 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 102.53058 | | | | 0.00 | 0 | |
| Total FRC422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC422 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 102.53058 | | | | 0.00 | 0 | |
| Total FRC423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC423 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/08/2025 Spot Bond | | | | | 0.00000 | 100.59102 | | | | 0.00 | 0 | |
| Total FRC424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC424 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.25600 | | | | 0.00 | 0 | |
| Total FRC425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC425 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 30/09/2027 Spot Bond | | | | | 0.00000 | 102.11255 | | | | 0.00 | 0 | |
| Total FRC426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC426 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 30/09/2026 Spot Bond | | | | | 0.00000 | 102.22458 | | | | 0.00 | 0 | |
| Total FRC427 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC427 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 21/06/2027 Spot Bond | | | | | 0.00000 | 99.99985 | | | | 0.00 | 0 | |
| Total FRC428 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC428 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/10/2027 Spot Bond | | | | | 0.00000 | 101.25616 | | | | 0.00 | 0 | |
| Total FRC429 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC429 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/10/2026 Spot Bond | | | | | 0.00000 | 101.34729 | | | | 0.00 | 0 | 70,000,00 |
| Total FRC430 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| Total For FRC430 | | | | | | | | | | 0.00 | 0 | 70,000,00 |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.57944 | | | | 0.00 | 0 | 50,000,00 |
| Total FRC431 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For FRC431 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| FRC43: On 31/10/2026 Spot Bond | | | | | 0.00000 | 101.25603 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC432 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC432 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.57944 | | | | 0.00 | 0 | |
| Total FRC433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC433 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.60761 | | | | 0.00 | 0 | |
| Total FRC434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC434 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 20/11/2026 Spot Bond | | | | | 0.00000 | 100.59990 | | | | 0.00 | 0 | |
| Total FRC435 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC435 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.02629 | | | | 0.00 | 0 | |
| Total FRC436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC436 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/01/2030 Spot Bond | | | 9.65500 | 9.65500 | 9.65500 | 105.61118 | | | | 0.00 | 0 | |
| Total FRC437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC437 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.15449 | | | | 0.00 | 0 | |
| Total FRC438 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC438 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.15352 | | | | 0.00 | 0 | |
| Total FRC439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC439 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.35969 | | | | 0.00 | 0 | |
| Total FRC440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC440 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.58508 | | | | 0.00 | 0 | |
| Total FRC441 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC441 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.58508 | | | | 0.00 | 0 | |
| Total FRC442 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC442 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.02726 | | | | 0.00 | 0 | |
| Total FRC443 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC443 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC44 On 23/09/2026 Spot Bond | | | | | 0.00000 | 99.94511 | | | | 0.00 | 0 | |
| Total FRC444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC444 | | | | | | | | | | 0.00 | 0 | |
| FRC44 On 28/10/2023 Spot Bond | | | | | 0.00000 | 101.21418 | | | | 0.00 | 0 | |
| Total FRC445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC445 | | | | | | | | | | 0.00 | 0 | |
| FRC44 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.57944 | | | | 0.00 | 0 | |
| Total FRC446 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC446 | | | | | | | | | | 0.00 | 0 | |
| FRC44 On 15/03/2028 Spot Bond | | | | | 0.00000 | 100.05300 | | | | 0.00 | 0 | |
| Total FRC447 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC447 | | | | | | | | | | 0.00 | 0 | |
| FRC44 On 31/08/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,500,000,00 |
| Total FRC448 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| Total For FRC448 | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| FRC44 On 31/08/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 3,500,000,00 |
| Total FRC449 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| Total For FRC449 | | | | | | | | | | 0.00 | 0 | 3,500,000,00 |
| FRI33 On 28/02/2033 Spot Bond | | | 5.16000 | 108.22090 | 5.16000 | 108.20237 | | | | 0.00 | 0 | 20,000,00 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| FRI38 On 31/01/2038 Spot Bond | | | 5.33000 | 117.42245 | 5.33000 | 117.40209 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.50620 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.21244 | | | | 0.00 | 0 | 5,000,000,00 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 5,000,000,00 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.07230 | | | | 0.00 | 0 | |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.89840 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.36126 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ27E On 20/04/2027 Spot Bond | | | | | 0.00000 | 101.26273 | | | | 0.00 | 0 | |
| Total FRJ27S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27S | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 99.91340 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.37985 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ29E On 20/04/2029 Spot Bond | | | | | 0.00000 | 101.24080 | | | | 0.00 | 0 | |
| Total FRJ29S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29S | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 99.97699 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 15/01/2024 Spot Bond | | | 4.86800 | 4.86800 | 4.86800 | 104.29409 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.30000 | 5.30000 | 5.30000 | 117.81968 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.91952 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.44000 | 115.90650 | 5.44000 | 115.88609 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 5.53000 | 225.45657 | 5.53000 | 225.41596 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.58000 | 114.01099 | 5.58000 | 113.99048 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 07/12/2033 Spot Bond | | | 5.53000 | 5.53000 | 5.53000 | 225.41596 | | | | 0.00 | 0 | 60,000,00 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| FRS114 On 31/01/2025 Spot Bond | | | 4.93000 | 161.18254 | 4.93000 | 161.15631 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 114.99234 | 3.70500 | 114.97738 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 5.38000 | 116.73046 | 5.38000 | 116.71007 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.65000 | 223.10351 | 5.65000 | 223.06259 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.70000 | 222.13171 | 5.70000 | 222.09065 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 4.11000 | 163.86439 | 4.11000 | 163.84128 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.73000 | 221.55105 | 5.73000 | 221.50993 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.58000 | 114.01099 | 5.58000 | 113.99048 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 5.15000 | 207.36843 | 5.15000 | 207.33317 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 6.33000 | 104.47037 | 6.33000 | 104.44952 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS129 On 31/03/2028 Spot Bond | | | 5.36000 | 205.29847 | 5.36000 | 205.26241 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 31/03/2028 Spot Bond | | | 5.42000 | 204.71145 | 5.42000 | 204.67515 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 07/12/2033 Spot Bond | | | 6.24000 | 211.95160 | 6.24000 | 211.90937 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 6.28000 | 105.07555 | 6.28000 | 105.05470 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.58000 | 5.58000 | 5.58000 | 113.99048 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/01/2038 Spot Bond | | | 5.56000 | 114.27949 | 5.56000 | 114.25898 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 31/03/2028 Spot Bond | | | 5.23000 | 206.57706 | 5.23000 | 206.54150 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 07/12/2033 Spot Bond | | | 6.01000 | 216.21793 | 6.01000 | 216.17619 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 5.36000 | 205.29847 | 5.36000 | 205.26241 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 5.36000 | 205.29847 | 5.36000 | 205.26241 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/03/2028 Spot Bond | | | 4.76100 | 211.26659 | 4.76100 | 211.23287 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/01/2025 Spot Bond | | | 4.88000 | 161.34447 | 4.88000 | 161.31842 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/03/2028 Spot Bond | | | 5.71000 | 201.90119 | 5.71000 | 201.86383 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.75000 | 201.51707 | 5.75000 | 201.47956 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 4.85000 | 161.44172 | 4.85000 | 161.41581 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 5.22500 | 206.62642 | 5.22500 | 206.59087 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.76000 | 5.76000 | 5.76000 | 201.38362 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.49045 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS172 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS176 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.12942 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 102.05411 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 16/11/2023 Spot Bond | | | | | 0.00000 | 178.36261 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 139.03842 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 191.36565 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 230.71845 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.86095 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 100.95055 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 100.78055 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.56890 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 101.51487 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 18/11/2024 Spot Bond | | | | | 0.00000 | 100.65802 | | | | 0.00 | 0 | |
| Total FRS209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS209 | | | | | | | | | | 0.00 | 0 | |
| FRS217 On 30/04/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS217 | | | | | | | | | | 0.00 | 0 | |
| FRS218 On 08/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS218 | | | | | | | | | | 0.00 | 0 | |
| FRS219 On 12/06/2025 Spot Bond | | | | | 0.00000 | 106.08453 | | | | 0.00 | 0 | |
| Total FRS219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS219 | | | | | | | | | | 0.00 | 0 | |
| FRS220 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.02182 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |

| 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 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 21/12/2027 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total FRS225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS225 | | | | | | | | | | 0.00 | 0 | |
| FRS22 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 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 On 14/08/2027 Spot Bond | | | | | 0.00000 | 100.80397 | | | | 0.00 | 0 | |
| Total FRS230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS230 | | | | | | | | | | 0.00 | 0 | |
| FRS23 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 On 19/08/2025 Spot Bond | | | | | 0.00000 | 97.83219 | | | | 0.00 | 0 | |
| Total FRS232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS232 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 25/08/2025 Spot Bond | | | | | 0.00000 | 97.22025 | | | | 0.00 | 0 | |
| Total FRS233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS233 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 28/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS234 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 31/03/2032 Spot Bond | | | | | 0.00000 | 126.20332 | | | | 0.00 | 0 | |
| Total FRS235 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS235 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS23 On 13/10/2023 Spot Bond | | | | | 0.00000 | 106.89200 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 31/03/2032 Spot Bond | | | | | 0.00000 | 106.29724 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 12/12/2025 Spot Bond | | | | | 0.00000 | 72.76127 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 09/12/2023 Spot Bond | | | | | 0.00000 | 100.40798 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 29/12/2025 Spot Bond | | | | | 0.00000 | 113.67293 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS24 On 19/01/2024 Spot Bond | | | | | 0.00000 | 101.99844 | | | | 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 | 99.88444 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS25 On 02/03/2024 Spot Bond | | | | | 0.00000 | 100.44298 | | | | 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 | 115.65268 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 25/03/2024 Spot Bond | | | | | 0.00000 | 99.77676 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 28/02/2031 Spot Bond | | | | | 0.00000 | 100.60342 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS26 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 | |
| FRS26(On 31/03/2032 Spot Bond | | | | | 0.00000 | 102.08554 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS26 On 22/06/2026 Spot Bond | | | | | 0.00000 | 117.75632 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 31/03/2031 Spot Bond | | | | | 0.00000 | 102.09682 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS27 On 31/03/2032 Spot Bond | | | | | 0.00000 | 102.08778 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS27(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 | |
| FRS27(On 30/09/2024 Spot Bond | | | | | 0.00000 | 102.47771 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS27(On 21/09/2024 Spot Bond | | | | | 0.00000 | 99.99921 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS28(On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 102.11944 | | | | 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 | 102.17976 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 28/02/2031 Spot Bond | | | 10.39500 | 10.39500 | 10.39500 | 98.11244 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 28/02/2031 Spot Bond | | | 10.39500 | 10.39500 | 10.39500 | 98.11244 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 25/10/2026 Spot Bond | | | | | 0.00000 | 101.23131 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 13/11/2023 Spot Bond | | | | | 0.00000 | 97.70862 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS28 On 31/01/2030 Spot Bond | | | 11.58400 | 11.58400 | 11.58400 | 93.28697 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 12/02/2024 Spot Bond | | | | | 0.00000 | 95.35659 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 20/01/2023 Spot Bond | | | | | 0.00000 | 94.09153 | | | | 0.00 | 0 | |
| Total FRS292 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS292 | | | | | | | | | | 0.00 | 0 | |
| FRS29 On 26/01/2023 Spot Bond | | | | | 0.00000 | 99.10704 | | | | 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 | 103.87465 | | | | 0.00 | 0 | |
| Total FRS298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS298 | | | | | | | | | | 0.00 | 0 | |
| FRS298 On 12/05/2023 Spot Bond | | | | | 0.00000 | 106.91362 | | | | 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 | 100.73751 | | | | 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 | 101.73892 | | | | 0.00 | 0 | |
| Total FRS305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS305 | | | | | | | | | | 0.00 | 0 | |
| FRS305 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.25610 | | | | 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 | 100.21718 | | | | 0.00 | 0 | |

| Contract 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 | |
| FRS308 On 13/07/2027 Spot Bond | | | | | 0.00000 | 109.21480 | | | | 0.00 | 0 | |
| Total FRS309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS309 | | | | | | | | | | 0.00 | 0 | |
| FRS310 On 21/09/2023 Spot Bond | | | 9.62000 | 9.62000 | 9.62000 | 103.31591 | | | | 0.00 | 0 | |
| Total FRS310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS310 | | | | | | | | | | 0.00 | 0 | |
| FRS311 On 21/09/2023 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | |
| Total FRS311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS311 | | | | | | | | | | 0.00 | 0 | |
| FRS312 On 28/09/2025 Spot Bond | | | | | 0.00000 | 105.56635 | | | | 0.00 | 0 | |
| Total FRS312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS312 | | | | | | | | | | 0.00 | 0 | |
| FRS313 On 27/04/2024 Spot Bond | | | | | 0.00000 | 101.05179 | | | | 0.00 | 0 | |
| Total FRS313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS313 | | | | | | | | | | 0.00 | 0 | |
| FRS314 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.26628 | | | | 0.00 | 0 | |
| Total FRS314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS314 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 4.41000 | 4.41000 | 4.41000 | 323.87032 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 3.79000 | 325.78503 | 3.79000 | 325.74153 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 324.65299 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.99020 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.28000 | 107.57368 | 5.28000 | 107.55518 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|---------------------|
| FRS81 On 30/10/2042 Spot Bond | | | 5.02000 | 65.76418 | 5.02000 | 110.48015 | | | | 0.00 | 0 | |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | |
| FRS85 On 31/01/2025 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 164.20574 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 163.28004 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 5.21000 | 5.21000 | 5.21000 | 321.48012 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX23 On 28/02/2023 Spot Bond | | | 7.53500 | 7.53500 | 7.53500 | 102.41616 | | | | 0.00 | 0 | 3,450,000,00 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 3,450,000,00 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 3,450,000,00 |
| FRX24 On 10/12/2024 Spot Bond | | | 8.66000 | 104.05433 | 8.66000 | 104.03010 | | | | 0.00 | 0 | 5,960,000,00 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 5,960,000,00 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 5,960,000,00 |
| FRX25 On 26/07/2025 Spot Bond | | | 8.84000 | 106.00122 | 8.84000 | 105.97630 | | | | 0.00 | 0 | 370,000,00 |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | 370,000,00 |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | 370,000,00 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.07500 | 103.44721 | 9.07500 | 103.42199 | | | 200,778,930,000.00 | | 22,124,400 | 37,954,00 |
| Total FRX26 SPOT | | | | | | | | | 200,778,930,000.00 | | 22,124,400 | 37,954,00 |
| Total For FRX26 | | | | | | | | | 200,778,930,000.00 | | 22,124,400 | 37,954,00 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.12000 | 106.62672 | 9.12000 | 106.60046 | | | | 0.00 | 0 | 170,000,00 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 170,000,00 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 170,000,00 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.90000 | 105.00664 | 9.90000 | 104.97907 | | | | 0.00 | 0 | 30,000,00 |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.33000 | 100.92347 | 10.33000 | 100.89585 | | | | 0.00 | 0 | 580,000,00 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,00 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 580,000,00 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.47000 | 97.91016 | 10.47000 | 97.88301 | | | | 0.00 | 0 | 10,000,00 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.62000 | 101.78419 | 10.62000 | 101.75526 | | | | 0.00 | 0 | 430,000,00 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 430,000,00 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 430,000,00 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.81000 | 71.72265 | 11.81000 | 71.70004 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.69752 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.56787 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.54750 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.56132 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.56538 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 101.22894 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A On 20/10/2026 Spot Bond | | | | | 0.00000 | 101.25427 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 100.30332 | | | | 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 |
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.90628 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.61182 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.63423 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 100.78797 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.78000 | 115.28646 | 4.78000 | 115.26800 | | | | 0.00 | 0 | 10,000,00 |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.43359 | | | | 0.00 | 0 | |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | |
| GRT17 On 17/10/2023 Spot Bond | | | 8.44400 | 103.13888 | 8.44400 | 103.11545 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.94852 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 7.63000 | 104.70275 | 7.63000 | 104.68121 | | | | 0.00 | 0 | 260,000,00 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 102.15470 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.35790 | | | | 0.00 | 0 | |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.06238 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.72064 | | | | 0.00 | 0 | 30,000,00 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 30,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.85867 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.24177 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.75287 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.53566 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.39751 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.72905 | | | | 0.00 | 0 | 50,000,00 |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 50,000,00 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 102.20917 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 99.88327 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 99.69934 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.05950 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 100.80423 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 101.07552 | | | | 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 | 100.32512 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 101.71096 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 101.56326 | | | | 0.00 | 0 | 180,000,00 |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| GRT49 On 10/06/2025 Spot Bond | | | | | 0.00000 | 100.20466 | | | | 0.00 | 0 | |
| Total GRT49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT49 | | | | | | | | | | 0.00 | 0 | |
| GRT50 On 10/06/2027 Spot Bond | | | | | 0.00000 | 100.17504 | | | | 0.00 | 0 | |
| Total GRT50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT50 | | | | | | | | | | 0.00 | 0 | |
| GRT51 On 14/12/2029 Spot Bond | | | | | 0.00000 | 100.16071 | | | | 0.00 | 0 | |
| Total GRT51G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT51G | | | | | | | | | | 0.00 | 0 | |
| GRT52 On 14/12/2032 Spot Bond | | | | | 0.00000 | 100.16810 | | | | 0.00 | 0 | |
| Total GRT52G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT52G | | | | | | | | | | 0.00 | 0 | |
| GS0009 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.77893 | | | | 0.00 | 0 | |
| Total GS0009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GS0009 | | | | | | | | | | 0.00 | 0 | |
| H10T1 On 26/02/2023 Spot Bond | | | | | 0.00000 | 100.55768 | | | | 0.00 | 0 | |
| Total H10T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T1 | | | | | | | | | | 0.00 | 0 | |
| H10T4 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.77768 | | | | 0.00 | 0 | |
| Total H10T4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T4 | | | | | | | | | | 0.00 | 0 | |
| H10T5 On 27/03/2024 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 100.86413 | | | | 0.00 | 0 | |
| Total H10T5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T5 | | | | | | | | | | 0.00 | 0 | |
| H12T1 On 20/01/2023 Spot Bond | | | | | 0.00000 | 100.87842 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total H12T16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T16 | | | | | | | | | | 0.00 | 0 | |
| H12T16 On 31/03/2027 Spot Bond | | | | | 0.00000 | 102.10570 | | | | 0.00 | 0 | |
| Total H12T19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T19 | | | | | | | | | | 0.00 | 0 | |
| H12T19 On 04/04/2023 Spot Bond | | | | | 0.00000 | 101.56625 | | | | 0.00 | 0 | |
| Total H12T20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T20 | | | | | | | | | | 0.00 | 0 | |
| H12T20 On 30/12/2022 Spot Bond | | | | | 0.00000 | 101.59705 | | | | 0.00 | 0 | |
| Total H12T21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T21 | | | | | | | | | | 0.00 | 0 | |
| H12T21 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.03437 | | | | 0.00 | 0 | |
| Total H12T22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T22 | | | | | | | | | | 0.00 | 0 | |
| H12T22 On 30/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 12,500,000.00 |
| Total H12T26 SPOT | | | | | | | | | | 0.00 | 0 | 12,500,000.00 |
| Total For H12T26 | | | | | | | | | | 0.00 | 0 | 12,500,000.00 |
| H12T26 On 19/03/2025 Spot Bond | | | | | 0.00000 | 100.04589 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| HC5T6 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.47983 | | | | 0.00 | 0 | |
| Total HC5T6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HC5T6 | | | | | | | | | | 0.00 | 0 | |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 99.86242 | | | | 0.00 | 0 | |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.83885 | | | | 0.00 | 0 | 30,000.00 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 30,000.00 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 30,000.00 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.14396 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.08552 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|------------------------|---------------------------|
| HILB14 On 19/10/2027 Spot Bond | | | | | 0.00000 | 101.33230 | | | | 0.00 | 0 | |
| Total HILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB14 | | | | | | | | | | 0.00 | 0 | |
| HILB15 On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.83941 | | | | 0.00 | 0 | |
| Total HILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB15 | | | | | | | | | | 0.00 | 0 | |
| HILB16 On 09/11/2027 Spot Bond | | | | | 0.00000 | 100.85769 | | | | 0.00 | 0 | |
| Total HILB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB16 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 5.07000 | 321.95052 | 5.07000 | 321.89644 | | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 5.20000 | 5.20000 | 5.20000 | 322.38901 | | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.67500 | 101.63766 | 10.67500 | 101.60894 | | | | 0.00 | 0 | 13,500,000.00 |
| Total HWAY30 SPOT | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| Total For HWAY30 | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.31000 | 76.85875 | 5.31000 | 109.46167 | | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 11.97000 | 86.76650 | 11.97000 | 86.73908 | | | 818,033,391,000.00 | | 68,340,300 | 4,388,551,200.00 |
| Total HWAY34 SPOT | | | | | | | | | 818,033,391,000.00 | | 68,340,300 | 4,388,551,200.00 |
| Total For HWAY34 | | | | | | | | | 818,033,391,000.00 | | 68,340,300 | 4,388,551,200.00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 12.71175 | 100.00000 | 12.68377 | | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 12.03500 | 85.75741 | 12.03500 | 85.73018 | | | | 0.00 | 0 | 4,590,000.00 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 4,590,000.00 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 4,590,000.00 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 12.70764 | 100.00000 | 12.67966 | | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 3.46500 | 166.01349 | 3.43000 | 166.11071 | | | 545,446,099,390,500.00 | | 157,415,901,700 | 628,164,740,900.00 |
| Total I2025 SPOT | | | | | | | | | 15,446,099,390,500.00 | | 157,415,901,700 | 628,164,740,900.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For I2025 | | | | | | | | | 15,446,099,390,500.00 | 157,415,901,700 | 528,164,740,90 |
| I2029 On 31/03/2029 Spot Bond | | | 4.32000 | 118.23565 | 4.31000 | 118.28636 | | | 48,893,939,280,000.00 | 11,318,041,500 | 140,572,116,00 |
| Total I2029 SPOT | | | | | | | | | 18,893,939,280,000.00 | 11,318,041,500 | 140,572,116,00 |
| Total For I2029 | | | | | | | | | 18,893,939,280,000.00 | 11,318,041,500 | 140,572,116,00 |
| I2033 On 28/02/2033 Spot Bond | | | 4.66000 | 113.12793 | 4.66000 | 113.11009 | | | 554,637,679,658,000.00 | 119,020,961,300 | 407,715,531,50 |
| Total I2033 SPOT | | | | | | | | | 14,637,679,658,000.00 | 119,020,961,300 | 407,715,531,50 |
| Total For I2033 | | | | | | | | | 14,637,679,658,000.00 | 119,020,961,300 | 407,715,531,50 |
| I2038 On 31/01/2038 Spot Bond | | | 4.68000 | 126.88035 | 4.68000 | 126.86054 | | | 26,126,774,856,000.00 | 5,582,644,200 | 490,654,510,20 |
| Total I2038 SPOT | | | | | | | | | 16,126,774,856,000.00 | 5,582,644,200 | 490,654,510,20 |
| Total For I2038 | | | | | | | | | 16,126,774,856,000.00 | 5,582,644,200 | 490,654,510,20 |
| I2046 On 31/03/2046 Spot Bond | | | 4.72500 | 110.93772 | 4.72500 | 110.92011 | | | 3,400,979,872,500.00 | 719,784,100 | 473,015,622,40 |
| Total I2046 SPOT | | | | | | | | | 3,400,979,872,500.00 | 719,784,100 | 473,015,622,40 |
| Total For I2046 | | | | | | | | | 3,400,979,872,500.00 | 719,784,100 | 473,015,622,40 |
| I2050 On 31/12/2050 Spot Bond | | | 4.68000 | 112.06727 | 4.68000 | 112.04978 | | | 76,025,370,096,000.00 | 16,244,737,200 | 391,530,602,10 |
| Total I2050 SPOT | | | | | | | | | 16,025,370,096,000.00 | 16,244,737,200 | 391,530,602,10 |
| Total For I2050 | | | | | | | | | 16,025,370,096,000.00 | 16,244,737,200 | 391,530,602,10 |
| IBG01 On 07/02/2025 Spot Bond | | | | | 0.00000 | 100.71433 | | | 0.00 | 0 | |
| Total IBG01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBG01 | | | | | | | | | 0.00 | 0 | |
| IBG02 On 07/02/2027 Spot Bond | | | | | 0.00000 | 100.49852 | | | 0.00 | 0 | |
| Total IBG02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBG02 | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 4.87000 | 322.54507 | 4.87000 | 322.49264 | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.76852 | | | 0.00 | 4,700,000,000 | 2,350,000,00 |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 4,700,000,000 | 2,350,000,00 |
| Total For IBL115 | | | | | | | | | 0.00 | 4,700,000,000 | 2,350,000,00 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.82627 | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.75547 | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.41587 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.57495 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.64283 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 101.12243 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 101.06559 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL141 On 20/02/2023 Spot Bond | | | | | 0.00000 | 100.55117 | | | | 0.00 | 0 | |
| Total IBL141 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL141 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.02361 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 101.81198 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 100.56774 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 100.58172 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 100.54104 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL157 On 21/01/2023 Spot Bond | | | | | 0.00000 | 101.16864 | | | | 0.00 | 0 | |
| Total IBL157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL157 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| IBL159 On 09/02/2023 Spot Bond | | | | | 0.00000 | 101.15689 | | | | 0.00 | 0 | |
| Total IBL159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL159 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 100.85091 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL161 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.71267 | | | | 0.00 | 0 | |
| Total IBL161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL161 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.39784 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 101.43087 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 100.81890 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 100.74658 | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| Total For IBL168 | | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 101.27189 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 100.96231 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 100.59043 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 100.78873 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.13817 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 99.84673 | | | | 0.00 | 0 | |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 101.50829 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.91080 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 100.85018 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 100.27274 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 99.93335 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2023 Spot Bond | | | | | 0.00000 | 100.02833 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.31155 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.30191 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 100.29226 | | | | 0.00 | 0 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL207 On 31/01/2023 Spot Bond | | | | | 0.00000 | 101.00955 | | | | 0.00 | 0 | |
| Total IBL207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL207 | | | | | | | | | | 0.00 | 0 | |
| IBL208 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.09674 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | |
| IBL210 On 18/02/2027 Spot Bond | | | | | 0.00000 | 100.63698 | | | | 0.00 | 0 | |
| Total IBL210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL210 | | | | | | | | | | 0.00 | 0 | |
| IBL211 On 21/02/2023 Spot Bond | | | 6.74000 | 6.74000 | 6.74000 | 100.41290 | | | | 0.00 | 0 | |
| Total IBL211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL211 | | | | | | | | | | 0.00 | 0 | |
| IBL212 On 22/02/2023 Spot Bond | | | 6.74000 | 6.74000 | 6.74000 | 100.41187 | | | | 0.00 | 0 | |
| Total IBL212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL212 | | | | | | | | | | 0.00 | 0 | |
| IBL213 On 22/02/2023 Spot Bond | | | 6.74000 | 6.74000 | 6.74000 | 100.41928 | | | | 0.00 | 0 | |
| Total IBL213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL213 | | | | | | | | | | 0.00 | 0 | |
| IBL214 On 22/02/2023 Spot Bond | | | 6.74000 | 6.74000 | 6.74000 | 100.40692 | | | | 0.00 | 0 | |
| Total IBL214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL214 | | | | | | | | | | 0.00 | 0 | |
| IBL215 On 07/03/2023 Spot Bond | | | | | 0.00000 | 99.80350 | | | | 0.00 | 0 | |
| Total IBL215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL215 | | | | | | | | | | 0.00 | 0 | |
| IBL216 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.04761 | | | | 0.00 | 0 | |
| Total IBL216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL216 | | | | | | | | | | 0.00 | 0 | |
| IBL217 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.04421 | | | | 0.00 | 0 | |
| Total IBL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL217 | | | | | | | | | | 0.00 | 0 | |
| IBL218 On 28/03/2023 Spot Bond | | | 9.62000 | 9.62000 | 9.62000 | 99.26834 | | | | 0.00 | 0 | |
| Total IBL218 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL218 | | | | | | | | | | 0.00 | 0 | |
| IBL219 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.54170 | | | | 0.00 | 0 | |
| Total IBL219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL219 | | | | | | | | | | 0.00 | 0 | |
| IBL220 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.92450 | | | | 0.00 | 0 | |
| Total IBL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL220 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL221 On 11/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IBL221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL221 | | | | | | | | | | 0.00 | 0 | |
| IBL222 On 13/05/2025 Spot Bond | | | 8.18000 | 8.18000 | 8.18000 | 100.55405 | | | | 0.00 | 0 | |
| Total IBL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL222 | | | | | | | | | | 0.00 | 0 | |
| IBL223 On 10/05/2027 Spot Bond | | | | | 0.00000 | 100.90232 | | | | 0.00 | 0 | |
| Total IBL223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL223 | | | | | | | | | | 0.00 | 0 | |
| IBL224 On 17/05/2025 Spot Bond | | | | | 0.00000 | 100.75950 | | | | 0.00 | 0 | |
| Total IBL224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL224 | | | | | | | | | | 0.00 | 0 | |
| IBL225 On 25/05/2025 Spot Bond | | | | | 0.00000 | 100.59924 | | | | 0.00 | 0 | |
| Total IBL225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL225 | | | | | | | | | | 0.00 | 0 | |
| IBL226 On 25/05/2023 Spot Bond | | | | | 0.00000 | 98.77154 | | | | 0.00 | 0 | |
| Total IBL226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL226 | | | | | | | | | | 0.00 | 0 | |
| IBL227 On 25/05/2027 Spot Bond | | | | | 0.00000 | 95.34845 | | | | 0.00 | 0 | |
| Total IBL227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL227 | | | | | | | | | | 0.00 | 0 | |
| IBL228 On 09/06/2027 Spot Bond | | | | | 0.00000 | 100.29713 | | | | 0.00 | 0 | |
| Total IBL228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL228 | | | | | | | | | | 0.00 | 0 | |
| IBL229 On 13/06/2025 Spot Bond | | | | | 0.00000 | 100.19900 | | | | 0.00 | 0 | |
| Total IBL229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL229 | | | | | | | | | | 0.00 | 0 | |
| IBL230 On 14/06/2027 Spot Bond | | | | | 0.00000 | 100.20422 | | | | 0.00 | 0 | |
| Total IBL230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL230 | | | | | | | | | | 0.00 | 0 | |
| IBL231 On 21/06/2025 Spot Bond | | | | | 0.00000 | 99.99975 | | | | 0.00 | 0 | |
| Total IBL231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL231 | | | | | | | | | | 0.00 | 0 | |
| IBL232 On 24/06/2025 Spot Bond | | | 9.08000 | 9.08000 | 9.08000 | 99.64242 | | | | 0.00 | 0 | |
| Total IBL232 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL232 | | | | | | | | | | 0.00 | 0 | |
| IBL233 On 29/06/2025 Spot Bond | | | | | 0.00000 | 99.81174 | | | | 0.00 | 0 | |
| Total IBL233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL233 | | | | | | | | | | 0.00 | 0 | |
| IBL234 On 29/06/2027 Spot Bond | | | | | 0.00000 | 99.80646 | | | | 0.00 | 0 | |
| Total IBL234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL234 | | | | | | | | | | 0.00 | 0 | |
| IBL235 On 04/07/2024 Spot Bond | | | | | 0.00000 | 101.77183 | | | | 0.00 | 0 | |
| Total IBL235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL235 | | | | | | | | | | 0.00 | 0 | |
| IBL236 On 06/07/2024 Spot Bond | | | | | 0.00000 | 98.89540 | | | | 0.00 | 0 | |
| Total IBL236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL236 | | | | | | | | | | 0.00 | 0 | |
| IBL237 On 08/07/2024 Spot Bond | | | | | 0.00000 | 101.47192 | | | | 0.00 | 0 | |
| Total IBL237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL237 | | | | | | | | | | 0.00 | 0 | |
| IBL238 On 14/07/2023 Spot Bond | | | | | 0.00000 | 101.33333 | | | | 0.00 | 0 | |
| Total IBL238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL238 | | | | | | | | | | 0.00 | 0 | |
| IBL239 On 18/07/2027 Spot Bond | | | | | 0.00000 | 101.43991 | | | | 0.00 | 0 | |
| Total IBL239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL239 | | | | | | | | | | 0.00 | 0 | |
| IBL240 On 18/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.80570 | | | | 0.00 | 0 | |
| Total IBL240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL240 | | | | | | | | | | 0.00 | 0 | |
| IBL241 On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.05569 | | | | 0.00 | 0 | |
| Total IBL241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL241 | | | | | | | | | | 0.00 | 0 | |
| IBL242 On 27/01/2024 Spot Bond | | | | | 0.00000 | 101.10036 | | | | 0.00 | 0 | |
| Total IBL242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL242 | | | | | | | | | | 0.00 | 0 | |
| IBL243 On 04/08/2023 Spot Bond | | | | | 0.00000 | 100.88825 | | | | 0.00 | 0 | |
| Total IBL243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL243 | | | | | | | | | | 0.00 | 0 | |
| IBL244 On 16/08/2027 Spot Bond | | | 9.98500 | 9.98500 | 9.98500 | 100.28426 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL244 | | | | | | | | | | 0.00 | 0 | |
| IBL245 On 17/08/2027 Spot Bond | | | | | 0.00000 | 100.72740 | | | | 0.00 | 0 | |
| Total IBL245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL245 | | | | | | | | | | 0.00 | 0 | |
| IBL247 On 23/09/2023 Spot Bond | | | | | 0.00000 | 99.95716 | | | | 0.00 | 0 | |
| Total IBL247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL247 | | | | | | | | | | 0.00 | 0 | |
| IBL248 On 30/03/2024 Spot Bond | | | 8.13000 | 100.32632 | 8.13000 | 100.64713 | | | | 0.00 | 0 | |
| Total IBL248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL248 | | | | | | | | | | 0.00 | 0 | |
| IBL249 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.43705 | | | | 0.00 | 0 | |
| Total IBL249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL249 | | | | | | | | | | 0.00 | 0 | |
| IBL250 On 08/11/2024 Spot Bond | | | | | 0.00000 | 100.90138 | | | | 0.00 | 0 | |
| Total IBL250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL250 | | | | | | | | | | 0.00 | 0 | |
| IBL251 On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.52954 | | | | 0.00 | 0 | |
| Total IBL251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL251 | | | | | | | | | | 0.00 | 0 | |
| IBL252 On 08/12/2025 Spot Bond | | | | | 0.00000 | 100.29597 | | | | 0.00 | 0 | |
| Total IBL252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL252 | | | | | | | | | | 0.00 | 0 | |
| IBL258 On 12/12/2023 Spot Bond | | | | | 0.00000 | 100.19558 | | | | 0.00 | 0 | |
| Total IBL258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL258 | | | | | | | | | | 0.00 | 0 | |
| IBL259 On 15/12/2025 Spot Bond | | | | | 0.00000 | 100.14643 | | | | 0.00 | 0 | |
| Total IBL259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL259 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 8.99500 | 104.86837 | 8.99500 | 104.84329 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 102.35297 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IDCG06 On 24/11/2024 Spot Bond | | | 9.66000 | 100.53513 | 9.66000 | 100.50894 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.08000 | 102.15606 | 11.08000 | 102.16725 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.22000 | 102.34133 | 10.22000 | 102.31331 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.00737 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.30076 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 98.91472 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.88974 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 99.97053 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG21 On 18/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IDCG21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG21 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 99.59711 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 97.80564 | | | | 0.00 | 0 | 13,500,000.00 |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.97000 | 99.83979 | 8.97000 | 99.81573 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 103.70191 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 100.75980 | | | | 0.00 | 0 | |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 104.74318 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 101.94790 | | | | 0.00 | 0 | |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 104.71433 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 101.20049 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 100.45498 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 99.97556 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| INLV12 On 25/06/2027 Spot Bond | | | | | 0.00000 | 99.82730 | | | | 0.00 | 0 | |
| Total INLV12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV12 | | | | | | | | | | 0.00 | 0 | |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 99.97647 | | | | 0.00 | 0 | |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.91461 | | | | 0.00 | 0 | |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 101.40023 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.86743 | | | | 0.00 | 0 | |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.87852 | | | | 0.00 | 0 | |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.09791 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 98.73276 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 101.77331 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF33 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.21303 | | | | 0.00 | 0 | |
| Total IPF33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF33 | | | | | | | | | | 0.00 | 0 | |
| IPF34 On 15/12/2026 Spot Bond | | | | | 0.00000 | 100.14643 | | | | 0.00 | 0 | |
| Total IPF34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF34 | | | | | | | | | | 0.00 | 0 | |
| IPFC40 On 25/02/2023 Spot Bond | | | | | 0.00000 | 100.55007 | | | | 0.00 | 0 | |
| Total IPFC40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC40 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.57683 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IV019 On 31/03/2028 Spot Bond | | | 6.02000 | 198.94615 | 6.02000 | 198.90769 | | | | 0.00 | 0 | |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 102.40304 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IV19A On 31/03/2028 Spot Bond | | | 5.92000 | 199.89390 | 5.92000 | 199.85580 | | | | 0.00 | 0 | |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.63488 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.50743 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 100.55969 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 100.18916 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.18392 | | | | 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 | 99.97194 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.39142 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 101.68509 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC181 On 11/02/2023 Spot Bond | | | | | 0.00000 | 100.77692 | | | | 0.00 | 0 | |
| Total IVC181 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC181 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2024 Spot Bond | | | 7.86500 | 99.17572 | 7.86500 | 99.15471 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 100.45431 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2023 Spot Bond | | | 7.36000 | 102.74195 | 7.36000 | 102.72178 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 102.23777 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2023 Spot Bond | | | 7.91500 | 102.00312 | 7.91500 | 101.98125 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.24743 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2023 Spot Bond | | | 7.85500 | 101.98454 | 7.85500 | 101.96285 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2023 Spot Bond | | | | | 0.00000 | 100.82212 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.33592 | | | | 0.00 | 0 | |
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC208 | | | | | | | | | | 0.00 | 0 | |
| IVC209 On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC209 | | | | | | | | | | 0.00 | 0 | |
| IVC210 On 28/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC210 | | | | | | | | | | 0.00 | 0 | |
| IVC211 On 21/02/2023 Spot Bond | | | 8.21500 | 8.21500 | 8.21500 | 101.97699 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVC211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC211 | | | | | | | | | | 0.00 | 0 | |
| IVC212 On 27/02/2023 Spot Bond | | | 8.91500 | 8.91500 | 8.91500 | 101.36643 | | | | 0.00 | 0 | |
| Total IVC212 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC212 | | | | | | | | | | 0.00 | 0 | |
| IVC213 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.16863 | | | | 0.00 | 0 | |
| Total IVC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC213 | | | | | | | | | | 0.00 | 0 | |
| IVC214 On 28/04/2023 Spot Bond | | | | | 0.00000 | 101.14478 | | | | 0.00 | 0 | |
| Total IVC214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC214 | | | | | | | | | | 0.00 | 0 | |
| IVC215 On 04/04/2023 Spot Bond | | | 6.83000 | 6.83000 | 6.83000 | 101.37712 | | | | 0.00 | 0 | |
| Total IVC215 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC215 | | | | | | | | | | 0.00 | 0 | |
| IVC216 On 22/04/2025 Spot Bond | | | 8.58000 | 101.12673 | 8.58000 | 101.10339 | | | | 0.00 | 0 | |
| Total IVC216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC216 | | | | | | | | | | 0.00 | 0 | |
| IVC217 On 02/05/2023 Spot Bond | | | 5.91000 | 101.48728 | 5.91000 | 101.42016 | | | | 0.00 | 0 | |
| Total IVC217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC217 | | | | | | | | | | 0.00 | 0 | |
| IVC221 On 07/02/2023 Spot Bond | | | | | 0.00000 | 100.85267 | | | | 0.00 | 0 | |
| 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 | 103.58974 | | | | 0.00 | 0 | |
| Total IVC222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC222 | | | | | | | | | | 0.00 | 0 | |
| IVC223 On 29/07/2023 Spot Bond | | | | | 0.00000 | 101.14425 | | | | 0.00 | 0 | |
| Total IVC223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC223 | | | | | | | | | | 0.00 | 0 | |
| IVC224 On 19/11/2024 Spot Bond | | | | | 0.00000 | 100.59226 | | | | 0.00 | 0 | |
| Total IVC224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC224 | | | | | | | | | | 0.00 | 0 | |
| IVC225 On 27/03/2023 Spot Bond | | | | | 0.00000 | 99.84039 | | | | 0.00 | 0 | |
| Total IVC225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC225 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|----------------------|----------------------|------------|
| IVC226 On 01/09/2024 Spot Bond | | | | | 0.00000 | 100.47974 | | | | 0.00 | 0 | |
| Total IVC226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC226 | | | | | | | | | | 0.00 | 0 | |
| IVC227 On 13/01/2024 Spot Bond | | | 9.59000 | 9.59000 | 9.59000 | 100.82045 | | | | 0.00 | 0 | |
| Total IVC227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC227 | | | | | | | | | | 0.00 | 0 | |
| IVC229 On 15/01/2024 Spot Bond | | | | | 0.00000 | 101.67611 | | | | 0.00 | 0 | |
| Total IVC229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC229 | | | | | | | | | | 0.00 | 0 | |
| IVC230 On 26/01/2024 Spot Bond | | | 8.56500 | 8.56500 | 8.56500 | 101.93396 | | | | 0.00 | 0 | |
| Total IVC230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC230 | | | | | | | | | | 0.00 | 0 | |
| IVC231 On 14/10/2023 Spot Bond | | | | | 0.00000 | 101.44437 | | | | 0.00 | 0 | |
| Total IVC231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC231 | | | | | | | | | | 0.00 | 0 | |
| IVC232 On 28/11/2025 Spot Bond | | | | | 0.00000 | 100.55113 | | | | 0.00 | 0 | |
| Total IVC232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC232 | | | | | | | | | | 0.00 | 0 | |
| IVC234 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.22726 | | | | 0.00 | 0 | |
| Total IVC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC234 | | | | | | | | | | 0.00 | 0 | |
| IVC236 On 20/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 750,000,000,000,000.00 | 7,500,000,000 | 7,500,000,000 | |
| Total IVC236 SPOT | | | | | | | | | 750,000,000,000,000.00 | 7,500,000,000 | 7,500,000,000 | |
| Total For IVC236 | | | | | | | | | 750,000,000,000,000.00 | 7,500,000,000 | 7,500,000,000 | |
| IVZ123 On 19/01/2023 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.28123 | | | 0.00 | 0 | | |
| Total IVZ123 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IVZ123 | | | | | | | | | 0.00 | 0 | | |
| IVZ127 On 31/01/2023 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.03717 | | | 0.00 | 0 | | |
| Total IVZ127 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IVZ127 | | | | | | | | | 0.00 | 0 | | |
| IVZ128 On 02/03/2023 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.98345 | | | 0.00 | 0 | | |
| Total IVZ128 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IVZ128 | | | | | | | | | 0.00 | 0 | | |
| IVZ129 On 02/02/2023 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.88089 | | | 0.00 | 0 | | |
| Total IVZ129 SPOT | | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| Total For IVZ129 | | | | | | | | | 0.00 | 0 | |
| IVZ130 On 07/02/2023 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.83992 | | | 0.00 | 0 | |
| Total IVZ130 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVZ130 | | | | | | | | | 0.00 | 0 | |
| IVZ131 On 09/02/2023 Spot Bond | | | 7.75000 | 7.75000 | 7.75000 | 98.39137 | | | 0.00 | 0 | |
| Total IVZ131 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IVZ131 | | | | | | | | | 0.00 | 0 | |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.02746 | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 101.55579 | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 101.24168 | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 101.42332 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total KAP017 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For KAP017 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| KAP018 On 14/04/2024 Spot Bond | | | | | 0.00000 | 101.65032 | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | 0.00 | 0 | |
| KAP019 On 28/07/2024 Spot Bond | | | | | 0.00000 | 101.16294 | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | 0.00 | 0 | |
| KAP020 On 15/12/2025 Spot Bond | | | | | 0.00000 | 100.03069 | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | 0.00 | 0 | |
| KAP021 On 15/09/2026 Spot Bond | | | | | 0.00000 | 101.03029 | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | 0.00 | 0 | |
| KAP022 On 18/02/2025 Spot Bond | | | | | 0.00000 | 100.63474 | | | 0.00 | 1,000,000,000 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total KAP022 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For KAP022 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| KAP022 On 04/03/2027 Spot Bond | | | | | 0.00000 | 100.38501 | | | | 0.00 | 0 | |
| Total KAP023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP023 | | | | | | | | | | 0.00 | 0 | |
| KAP023 On 12/04/2025 Spot Bond | | | | | 0.00000 | 101.48762 | | | | 0.00 | 0 | |
| Total KAP024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP024 | | | | | | | | | | 0.00 | 0 | |
| KAP024 On 12/04/2027 Spot Bond | | | | | 0.00000 | 101.53165 | | | | 0.00 | 0 | |
| Total KAP025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP025 | | | | | | | | | | 0.00 | 0 | |
| KAP025 On 28/09/2025 Spot Bond | | | | | 0.00000 | 99.84135 | | | | 0.00 | 0 | |
| Total KAP026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP026 | | | | | | | | | | 0.00 | 0 | |
| KAP026 On 28/09/2027 Spot Bond | | | | | 0.00000 | 99.83746 | | | | 0.00 | 0 | |
| Total KAP027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP027 | | | | | | | | | | 0.00 | 0 | |
| KAP027 On 18/11/2025 Spot Bond | | | | | 0.00000 | 100.62373 | | | | 0.00 | 0 | |
| Total KAP028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP028 | | | | | | | | | | 0.00 | 0 | |
| KAP028 On 18/11/2027 Spot Bond | | | | | 0.00000 | 100.63535 | | | | 0.00 | 0 | |
| Total KAP029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP029 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 9.72000 | 116.26823 | 9.72000 | 116.23775 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.75338 | | | | 0.00 | 0 | |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.65096 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 102.56735 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 103.11110 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For LGL11 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| LGL12 On 04/10/2027 Spot Bond | | | | | 0.00000 | 102.13049 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total LGL12 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For LGL12 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| LHC01 On 19/07/2025 Spot Bond | | | | | 0.00000 | 99.86392 | | | | 0.00 | 0 | 0 |
| Total LHC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC01 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC02 On 19/07/2027 Spot Bond | | | | | 0.00000 | 99.90189 | | | | 0.00 | 0 | 0 |
| Total LHC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC02 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 100.61005 | | | | 0.00 | 0 | 0 |
| Total LRFA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA4 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 100.62628 | | | | 0.00 | 0 | 0 |
| Total LRFB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB4 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 100.64251 | | | | 0.00 | 0 | 0 |
| Total LRFC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAR01 On 17/09/2023 Spot Bond | | | | | 0.00000 | 100.06423 | | | | 0.00 | 0 | 0 |
| Total MAR01B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAR01B | | | | | | | | | | 0.00 | 0 | 0 |
| MAR02 On 17/09/2024 Spot Bond | | | | | 0.00000 | 100.06960 | | | | 0.00 | 0 | 0 |
| Total MAR02B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAR02B | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/11/2023 Spot Bond | | | | | 0.00000 | 100.62157 | | | | 0.00 | 0 | 0 |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF07 On 28/05/2024 Spot Bond | | | | | 0.00000 | 100.60095 | | | | 0.00 | 0 | 0 |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF07 On 17/09/2024 Spot Bond | | | | | 0.00000 | 100.07466 | | | | 0.00 | 0 | 0 |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.55885 | | | | 0.00 | 0 | 10,000,000.00 |
| Total MBF072 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| Total For MBF072 | | | | | | | | | | 0.00 | 0 | 10,000,000.00 |
| MBF07: On 30/09/2025 Spot Bond | | | | | 0.00000 | 99.80429 | | | | 0.00 | 0 | |
| Total MBF073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF073 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.51993 | | | | 0.00 | 0 | |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.09012 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.05272 | | | | 0.00 | 0 | 13,500,000.00 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 13,500,000.00 |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.84457 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.06053 | | | | 0.00 | 0 | 4,500,000.00 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 4,500,000.00 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 4,500,000.00 |
| MBP05: On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.26312 | | | | 0.00 | 0 | |
| Total MBP051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP051 | | | | | | | | | | 0.00 | 0 | |
| MBP05: On 26/03/2024 Spot Bond | | | | | 0.00000 | 99.85008 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0: On 12/08/2025 Spot Bond | | | 8.97000 | 8.97000 | 8.97000 | 109.37547 | | | | 0.00 | 0 | 30,000.00 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 30,000.00 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 30,000.00 |
| MMIG0: On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.36617 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0: On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.83049 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 101.10470 | | | | 0.00 | 240,000,000 | 120,000,00 |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,00 |
| Total For MML01 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,00 |
| MML02 On 10/12/2026 Spot Bond | | | 9.62000 | 99.23222 | 9.62000 | 99.20662 | | | | 0.00 | 0 | 20,000,00 |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 101.42100 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 9.87000 | 93.49440 | 9.87000 | 94.11479 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MML05 On 25/05/2027 Spot Bond | | | | | 0.00000 | 100.79979 | | | | 0.00 | 0 | |
| Total MML05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML05 | | | | | | | | | | 0.00 | 0 | |
| MML06 On 25/05/2029 Spot Bond | | | 10.35500 | 99.14052 | 10.35500 | 99.11287 | | | | 0.00 | 0 | |
| Total MML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML06 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 103.31612 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.89138 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 102.07916 | | | | 0.00 | 0 | 30,000,00 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.50573 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.39685 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 101.57063 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.24975 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.43252 | | | | 0.00 | 0 | 40,000,00 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 100.55054 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 101.92768 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 9.56500 | 99.85742 | 9.56500 | 99.83207 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 104.85931 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 100.67851 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 101.24739 | | | | 0.00 | 0 | |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 101.99867 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 100.46612 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 100.89472 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 101.33864 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MTN31 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.42934 | | | | 0.00 | 0 | |
| Total MTN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN31 | | | | | | | | | | 0.00 | 0 | |
| MTN32 On 13/09/2027 Spot Bond | | | | | 0.00000 | 100.57359 | | | | 0.00 | 0 | |
| Total MTN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN32 | | | | | | | | | | 0.00 | 0 | |
| MTN33 On 13/09/2029 Spot Bond | | | | | 0.00000 | 100.63912 | | | | 0.00 | 0 | |
| Total MTN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN33 | | | | | | | | | | 0.00 | 0 | |
| MTN35 On 14/11/2027 Spot Bond | | | | | 0.00000 | 100.73972 | | | | 0.00 | 0 | |
| Total MTN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN35 | | | | | | | | | | 0.00 | 0 | |
| MTN36 On 14/11/2029 Spot Bond | | | | | 0.00000 | 100.76177 | | | | 0.00 | 0 | |
| Total MTN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN36 | | | | | | | | | | 0.00 | 0 | |
| MWAR05 On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.61818 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR06 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.83735 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| MWAR07 On 22/11/2024 Spot Bond | | | | | 0.00000 | 100.61022 | | | | 0.00 | 0 | |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR07 | | | | | | | | | | 0.00 | 0 | |
| MWAR08 On 22/05/2025 Spot Bond | | | | | 0.00000 | 100.61035 | | | | 0.00 | 0 | |
| Total MWAR08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR08 | | | | | | | | | | 0.00 | 0 | |
| MWAR09 On 22/11/2025 Spot Bond | | | | | 0.00000 | 100.57451 | | | | 0.00 | 0 | |
| Total MWAR09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR09 | | | | | | | | | | 0.00 | 0 | |
| MWAR09 On 22/11/2023 Spot Bond | | | | | 0.00000 | 100.52770 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MWAR10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR10 | | | | | | | | | | 0.00 | 0 | |
| N7B25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.02219 | | | | 0.00 | 0 | |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.02608 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.02938 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.03240 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 8.88500 | 104.57474 | 8.88500 | 104.55003 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 10.50000 | 104.09009 | 10.50000 | 104.06114 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.30203 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.03807 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 101.18591 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 101.02966 | | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.02364 | | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NBK13/ On 19/03/2024 Spot Bond | | | 8.42500 | 104.00854 | 8.42500 | 103.98483 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK16/ On 12/02/2025 Spot Bond | | | 8.67800 | 104.82612 | 8.67800 | 104.80192 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17/ On 22/04/2026 Spot Bond | | | 9.25000 | 103.61129 | 9.25000 | 103.58556 | | | | 0.00 | 0 | 20,000,00 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| NBK20/ On 01/06/2026 Spot Bond | | | 9.27000 | 103.73661 | 9.27000 | 103.71080 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK21/ On 21/07/2027 Spot Bond | | | 9.44500 | 108.75760 | 9.44500 | 108.73033 | | | | 0.00 | 0 | 10,000,00 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| NBK23/ On 19/11/2025 Spot Bond | | | 8.09800 | 107.54536 | 8.09800 | 107.52178 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24/ On 19/11/2027 Spot Bond | | | 9.14000 | 107.95323 | 9.14000 | 107.92658 | | | | 0.00 | 0 | 2,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| NBK25/ On 17/02/2023 Spot Bond | | | 8.26500 | 8.26500 | 8.26500 | 103.96459 | | | | 0.00 | 0 | |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | |
| NBK25/ On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.42728 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 76.28790 | 100.00000 | 76.13683 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26/ On 22/04/2026 Spot Bond | | | | | 0.00000 | 103.21983 | | | | 0.00 | 0 | 20,000,00 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| NBK27/ On 10/05/2026 Spot Bond | | | 9.06500 | 107.23319 | 9.06500 | 107.20694 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 8.37000 | 104.80665 | 8.37000 | 104.78331 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 9.21000 | 107.97428 | 9.21000 | 107.94786 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 8.45500 | 104.45636 | 8.45500 | 104.43285 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 8.21500 | 102.09692 | 8.21500 | 102.07421 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.87498 | | | | 0.00 | 0 | |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.26196 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.79378 | | | | 0.00 | 0 | 40,000,00 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| NBK4 On 28/10/2024 Spot Bond | | | | | 0.00000 | 81.71971 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.42702 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK43 On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.45957 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK45 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.80589 | | | | 0.00 | 2,740,000,000 | 1,370,000,00 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 2,740,000,000 | 1,370,000,00 |
| Total For NBK45B | | | | | | | | | | 0.00 | 2,740,000,000 | 1,370,000,00 |
| NBK46 On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.31019 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK471 On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.66785 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK491 On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.20763 | | | | 0.00 | 1,240,000,000 | 620,000,000 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 1,240,000,000 | 620,000,000 |
| Total For NBK49B | | | | | | | | | | 0.00 | 1,240,000,000 | 620,000,000 |
| NBK501 On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.39899 | | | | 0.00 | 0 | 2,500,000,000 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| NBK521 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.90475 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK531 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.14477 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK541 On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.05094 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBK551 On 01/08/2024 Spot Bond | | | | | 0.00000 | 101.30490 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBK551 On 01/08/2026 Spot Bond | | | | | 0.00000 | 101.10587 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBK551 On 01/08/2029 Spot Bond | | | | | 0.00000 | 100.44794 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBK551 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.53286 | | | | 0.00 | 0 | |
| Total NBKB59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB59 | | | | | | | | | | 0.00 | 0 | |
| NBK561 On 24/02/2025 Spot Bond | | | | | 0.00000 | 100.65659 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 100.23523 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 101.29927 | | | | 0.00 | 0 | 600,000,00 |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 101.82777 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.02405 | | | | 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 | | | 10.46500 | 102.92657 | 10.46500 | 102.89756 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.02391 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.12000 | 103.08484 | 10.12000 | 103.05673 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.02405 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.02410 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.02436 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 100.39902 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |
| NDAL02 On 06/06/2025 Spot Bond | | | | | 0.00000 | 100.39902 | | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 100.62357 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.49290 | | | | 0.00 | 0 | |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.08123 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.52166 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 102.74342 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 106.66227 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 100.92861 | | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 101.96126 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGL11 On 19/11/2027 Spot Bond | | | | | 0.00000 | 100.68882 | | | | 0.00 | 0 | |
| Total NGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL11 | | | | | | | | | | 0.00 | 0 | |
| NGLT1B On 20/10/2023 Spot Bond | | | | | 0.00000 | 103.75132 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NGT10: On 25/03/2024 Spot Bond | | | | | 0.00000 | 102.18602 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 15/01/2025 Spot Bond | | | | | 0.00000 | 106.12499 | | | | 0.00 | 0 | 11,780,300,00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 11,780,300,00 |
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 11,780,300,00 |
| NGT10: On 22/05/2025 Spot Bond | | | | | 0.00000 | 103.21263 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 05/08/2025 Spot Bond | | | | | 0.00000 | 104.97439 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 19/11/2025 Spot Bond | | | | | 0.00000 | 104.83963 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 08/09/2026 Spot Bond | | | | | 0.00000 | 103.92785 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.25888 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT11: On 27/12/2026 Spot Bond | | | | | 0.00000 | 104.03053 | | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT11: On 23/04/2027 Spot Bond | | | | | 0.00000 | 101.56439 | | | | 0.00 | 0 | |
| Total NGT111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT111 | | | | | | | | | | 0.00 | 0 | |
| NGT11: On 10/12/2027 Spot Bond | | | | | 0.00000 | 100.33935 | | | | 0.00 | 0 | |
| Total NGT112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT112 | | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 102.23401 | | | | 0.00 | 0 | 290,000,00 |
| Total NGT1G SPOT | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| Total For NGT1G | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 100.22994 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 104.53218 | | | | 0.00 | 0 | 3,030,000,00 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | 3,030,000,00 |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | 3,030,000,00 |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 101.86693 | | | | 0.00 | 200,000,000 | 1,000,000,00 |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 1,000,000,00 |
| Total For NHM018 | | | | | | | | | | 0.00 | 200,000,000 | 1,000,000,00 |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 103.98997 | | | | 0.00 | 0 | 30,000,00 |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | 30,000,00 |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 102.75717 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 101.58501 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 23/09/2027 Spot Bond | | | | | 0.00000 | 99.94212 | | | | 0.00 | 0 | |
| Total NHM022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM022 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 21/10/2025 Spot Bond | | | | | 0.00000 | 101.51720 | | | | 0.00 | 0 | |
| Total NHM023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM023 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.70000 | 5.70000 | 5.70000 | 222.09065 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.73000 | 4.73000 | 4.73000 | 211.54725 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 4.18500 | 4.18500 | 4.18500 | 163.59337 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 5.20000 | 5.20000 | 5.20000 | 112.38797 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 116.02294 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |
| NILB11 On 31/01/2025 Spot Bond | | | 4.29000 | 4.29000 | 4.29000 | 163.24709 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 271.31342 | 3.45000 | 271.27968 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 4.09000 | 4.09000 | 4.09000 | 163.90746 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 4.37500 | 4.37500 | 4.37500 | 215.18611 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 4.52000 | 213.72392 | 4.52000 | 213.69119 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.45000 | 90.37723 | 5.45000 | 115.74943 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.25233 | | | | 0.00 | 0 | |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | |
| NN016 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.33690 | | | | 0.00 | 0 | |
| Total NN016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN016 | | | | | | | | | | 0.00 | 0 | |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 143.02955 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.96642 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.26580 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 100.98082 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.56620 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.01247 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.08074 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN037 On 28/02/2023 Spot Bond | | | | | 0.00000 | 137.13125 | | | | 0.00 | 0 | |
| Total NN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN037 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 99.34885 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.59457 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 99.60834 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN043 On 03/03/2023 Spot Bond | | | | | 0.00000 | 161.79635 | | | | 0.00 | 0 | |
| Total NN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN043 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 100.87820 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN048 On 03/03/2023 Spot Bond | | | | | 0.00000 | 169.07279 | | | | 0.00 | 0 | |
| Total NN048 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN048 | | | | | | | | | | 0.00 | 0 | |
| NN049 On 03/03/2023 Spot Bond | | | | | 0.00000 | 167.53784 | | | | 0.00 | 0 | |
| Total NN049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN049 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.21605 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN051 On 03/03/2023 Spot Bond | | | | | 0.00000 | 135.00501 | | | | 0.00 | 0 | |
| Total NN051 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN051 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 97.31694 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 86.96691 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 95.02154 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.22329 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 94.72262 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 93.55503 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.31003 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 102.07863 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.04905 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.17412 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.04905 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 97.44660 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 95.34348 | | | | 0.00 | 0 | |
| Total NN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN120 | | | | | | | | | | 0.00 | 0 | |
| NN162 On 01/07/2033 Spot Bond | | | | | 0.00000 | 94.72400 | | | | 0.00 | 0 | |
| Total NN162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN162 | | | | | | | | | | 0.00 | 0 | |
| NN163 On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.02433 | | | | 0.00 | 0 | |
| Total NN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN163 | | | | | | | | | | 0.00 | 0 | |
| NN176 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.04673 | | | | 0.00 | 0 | |
| Total NN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN176 | | | | | | | | | | 0.00 | 0 | |
| NN177 On 12/11/2025 Spot Bond | | | 10.50000 | 10.50000 | 10.50000 | 101.41326 | | | | 0.00 | 0 | |
| Total NN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN177 | | | | | | | | | | 0.00 | 0 | |
| NN178 On 02/04/2029 Spot Bond | | | 9.99000 | 9.99000 | 9.99000 | 105.50908 | | | | 0.00 | 0 | |
| Total NN178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN178 | | | | | | | | | | 0.00 | 0 | |
| NN179 On 15/09/2028 Spot Bond | | | 10.01500 | 10.01500 | 10.01500 | 101.61838 | | | | 0.00 | 0 | |
| Total NN179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN179 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 102.20162 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 130.05000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 122.14000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 132.67000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 07/07/2025 Spot Bond | | | | | 0.00000 | 130.51000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 21/09/2023 Spot Bond | | | | | 0.00000 | 128.40387 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF02: On 17/02/2026 Spot Bond | | | | | 0.00000 | 90.96301 | | | | 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 | 91.65177 | | | | 0.00 | 0 | |
| Total NNF042 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF042 | | | | | | | | | | 0.00 | 0 | |
| NNF04: On 04/08/2026 Spot Bond | | | | | 0.00000 | 99.36843 | | | | 0.00 | 0 | |
| Total NNF046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF046 | | | | | | | | | | 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 10/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF084 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF084 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 23/01/2023 Spot Bond | | | | | 0.00000 | 101.13543 | | | | 0.00 | 0 | |
| Total NNF087 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF087 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 27/01/2023 Spot Bond | | | | | 0.00000 | 101.01821 | | | | 0.00 | 0 | |
| Total NNF088 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF088 | | | | | | | | | | 0.00 | 0 | |
| NNF08 On 26/11/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NNF089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF089 | | | | | | | | | | 0.00 | 0 | |
| NNF09 On 30/05/2023 Spot Bond | | | | | 0.00000 | 100.48875 | | | | 0.00 | 0 | |
| Total NNF091 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF091 | | | | | | | | | | 0.00 | 0 | |
| NQ1A1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 124.68003 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2052 Spot Bond | | | | | 0.00000 | 87.89855 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 100.63929 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.58304 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2053 Spot Bond | | | | | 0.00000 | 100.60207 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.60989 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 109.02837 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.61445 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 100.65680 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.62553 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.76428 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.52769 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 5.45000 | 208.62271 | 5.45000 | 208.58594 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 11.23000 | 105.05896 | 11.23000 | 105.02742 | | | | 0.00 | 0 | 420,000,00 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 13.57565 | 100.00000 | 13.54544 | | | | 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 | 100.88264 | | | | 0.00 | 0 | |
| Total NTC23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC23 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.86969 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 100.39244 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 100.61843 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NTC33 On 28/01/2027 Spot Bond | | | | | 0.00000 | 101.12990 | | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC33 | | | | | | | | | | 0.00 | 0 | |
| NTC34 On 26/02/2025 Spot Bond | | | | | 0.00000 | 100.85005 | | | | 0.00 | 0 | |
| Total NTC34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC34 | | | | | | | | | | 0.00 | 0 | |
| NTC35 On 07/09/2025 Spot Bond | | | | | 0.00000 | 100.31839 | | | | 0.00 | 0 | |
| Total NTC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC35 | | | | | | | | | | 0.00 | 0 | |
| NTC36 On 07/09/2027 Spot Bond | | | | | 0.00000 | 100.55517 | | | | 0.00 | 0 | |
| Total NTC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC36 | | | | | | | | | | 0.00 | 0 | |
| NTC37 On 12/10/2027 Spot Bond | | | | | 0.00000 | 101.83479 | | | | 0.00 | 0 | |
| Total NTC37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC37 | | | | | | | | | | 0.00 | 0 | |
| NTCG0 On 19/03/2023 Spot Bond | | | | | 0.00000 | 100.07773 | | | | 0.00 | 0 | |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 8.39000 | 107.95791 | 8.39000 | 107.93339 | | | | 0.00 | 0 | 1,550,000,00 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,00 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,550,000,00 |
| OML10 On 14/09/2025 Spot Bond | | | 8.79500 | 109.15029 | 8.79500 | 109.12435 | | | | 0.00 | 0 | 670,000,00 |
| 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 | 100.72832 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 102.36352 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.34763 | | | | 0.00 | 0 | |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML13 | | | | | | | | | | 0.00 | 0 | |
| OML14 On 23/06/2027 Spot Bond | | | | | 0.00000 | 99.95417 | | | | 0.00 | 0 | |
| Total OML14 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|------------------------|------------------------|-----------------------|
| Total For OML14 | | | | | | | | | | 0.00 | 0 | |
| OML15 On 28/10/2027 Spot Bond | | | | | 0.00000 | 101.10823 | | | | 0.00 | 0 | |
| Total OML15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML15 | | | | | | | | | | 0.00 | 0 | |
| PARS0 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.22611 | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total PARS01 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| Total For PARS01 | | | | | | | | | | 0.00 | 500,000,000 | 250,000,000 |
| PARS0 On 13/12/2027 Spot Bond | | | | | 0.00000 | 100.22961 | | | | 0.00 | 0 | |
| Total PARS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PARS02 | | | | | | | | | | 0.00 | 0 | |
| PEP01 On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.36964 | | | | 0.00 | 0 | |
| Total PEP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP01 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.07225 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 101.36783 | | | | 0.00 | 0 | 30,000,000,000 |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | 30,000,000,000 |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 101.48859 | | | | 0.00 | 0 | 12,600,000,000 |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | 12,600,000,000 |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | 12,600,000,000 |
| PMM56 On 28/02/2023 Spot Bond | | | | | 0.00000 | 100.57903 | | | | 0.00 | 0 | |
| Total PMM56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM56 | | | | | | | | | | 0.00 | 0 | |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 101.64583 | | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | | 0.00 | 0 | |
| PMM58 On 28/02/2025 Spot Bond | | | | | 0.00000 | 100.53164 | | | | 0.00 | 0 | |
| Total PMM58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM58 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 8.70500 | 105.98045 | 8.72000 | 105.90406 | | | 341,252,742,363,000.00 | 1,302,843,508,600 | 1,975,834,473,400 | |
| Total R186 SPOT | | | | | | | | | 1,252,742,363,000.00 | 302,843,508,600 | 975,834,473,400 | |
| Total For R186 | | | | | | | | | 1,252,742,363,000.00 | 302,843,508,600 | 975,834,473,400 | |
| R197 On 07/12/2023 Spot Bond | | | 3.80000 | 325.75480 | 3.80000 | 325.71120 | | | 30,911,480,000.00 | 8,134,600 | 488,190,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Intert |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------------|--------------------------|-------------------------|
| Total R197 SPOT | | | | | | | | | | 30,911,480,000.00 | 8,134,600 | 488,190,000.00 |
| Total For R197 | | | | | | | | | | 30,911,480,000.00 | 8,134,600 | 488,190,000.00 |
| R202 On 07/12/2033 Spot Bond | | | 4.70000 | 242.56434 | 4.70000 | 242.52602 | | | | 20,790,894,150,000.00 | 4,423,594,500 | 126,104,005,80 |
| Total R202 SPOT | | | | | | | | | | 20,790,894,150,000.00 | 4,423,594,500 | 126,104,005,80 |
| Total For R202 | | | | | | | | | | 20,790,894,150,000.00 | 4,423,594,500 | 126,104,005,80 |
| R2023 On 28/02/2023 Spot Bond | | | 7.26500 | 102.48785 | 7.26500 | 102.46772 | | | | 533,765,916,319,500.00 | 73,470,876,300 | 201,776,333,70 |
| Total R2023 SPOT | | | | | | | | | | 533,765,916,319,500.00 | 73,470,876,300 | 201,776,333,70 |
| Total For R2023 | | | | | | | | | | 533,765,916,319,500.00 | 73,470,876,300 | 201,776,333,70 |
| R2030 On 31/01/2030 Spot Bond | | | 10.12500 | 92.52589 | 10.17500 | 92.26929 | | | | 756,991,024,325,000.00 | 1,062,418,866,600 | 1,603,307,851,80 |
| Total R2030 SPOT | | | | | | | | | | 756,991,024,325,000.00 | 1,062,418,866,600 | 1,603,307,851,80 |
| Total For R2030 | | | | | | | | | | 756,991,024,325,000.00 | 1,062,418,866,600 | 1,603,307,851,80 |
| R2032 On 31/03/2032 Spot Bond | | | 10.73500 | 87.48503 | 10.77000 | 87.27747 | | | | 136,136,120,958,000.00 | 571,600,942,800 | 1,914,563,661,60 |
| Total R2032 SPOT | | | | | | | | | | 136,136,120,958,000.00 | 571,600,942,800 | 1,914,563,661,60 |
| Total For R2032 | | | | | | | | | | 136,136,120,958,000.00 | 571,600,942,800 | 1,914,563,661,60 |
| R2035 On 28/02/2035 Spot Bond | | | 11.17000 | 87.65864 | 11.21000 | 87.39857 | | | | 881,109,960,022,000.00 | 526,509,396,600 | 1,475,235,640,50 |
| Total R2035 SPOT | | | | | | | | | | 881,109,960,022,000.00 | 526,509,396,600 | 1,475,235,640,50 |
| Total For R2035 | | | | | | | | | | 881,109,960,022,000.00 | 526,509,396,600 | 1,475,235,640,50 |
| R2037 On 31/01/2037 Spot Bond | | | 11.37000 | 83.36719 | 11.41500 | 83.07713 | | | | 885,574,258,932,000.00 | 605,591,403,600 | 1,375,015,765,10 |
| Total R2037 SPOT | | | | | | | | | | 885,574,258,932,000.00 | 605,591,403,600 | 1,375,015,765,10 |
| Total For R2037 | | | | | | | | | | 885,574,258,932,000.00 | 605,591,403,600 | 1,375,015,765,10 |
| R2040 On 31/01/2040 Spot Bond | | | 11.40500 | 85.57459 | 11.45000 | 85.26180 | | | | 730,386,428,227,500.00 | 502,445,105,500 | 952,035,809,40 |
| Total R2040 SPOT | | | | | | | | | | 730,386,428,227,500.00 | 502,445,105,500 | 952,035,809,40 |
| Total For R2040 | | | | | | | | | | 730,386,428,227,500.00 | 502,445,105,500 | 952,035,809,40 |
| R2044 On 31/01/2044 Spot Bond | | | 11.40500 | 82.36341 | 11.47000 | 81.91610 | | | | 838,031,758,873,500.00 | 511,883,538,700 | 1,744,554,147,50 |
| Total R2044 SPOT | | | | | | | | | | 838,031,758,873,500.00 | 511,883,538,700 | 1,744,554,147,50 |
| Total For R2044 | | | | | | | | | | 838,031,758,873,500.00 | 511,883,538,700 | 1,744,554,147,50 |
| R2048 On 28/02/2048 Spot Bond | | | 11.26000 | 81.82389 | 11.30500 | 81.49401 | | | | 957,399,295,818,000.00 | 1,061,935,994,300 | 1,576,336,593,10 |
| Total R2048 SPOT | | | | | | | | | | 957,399,295,818,000.00 | 1,061,935,994,300 | 1,576,336,593,10 |
| Total For R2048 | | | | | | | | | | 957,399,295,818,000.00 | 1,061,935,994,300 | 1,576,336,593,10 |
| R209 On 31/03/2036 Spot Bond | | | 11.17000 | 67.76669 | 11.21500 | 67.51591 | | | | 558,330,947,951,000.00 | 139,510,380,300 | 715,115,632,50 |
| Total R209 SPOT | | | | | | | | | | 558,330,947,951,000.00 | 139,510,380,300 | 715,115,632,50 |
| Total For R209 | | | | | | | | | | 558,330,947,951,000.00 | 139,510,380,300 | 715,115,632,50 |
| R210 On 31/03/2028 Spot Bond | | | 4.02000 | 218.92767 | 4.02000 | 218.89709 | | | | 1,112,208,978,000.00 | 276,668,900 | 350,662,974,80 |
| Total R210 SPOT | | | | | | | | | | 1,112,208,978,000.00 | 276,668,900 | 350,662,974,80 |
| Total For R210 | | | | | | | | | | 1,112,208,978,000.00 | 276,668,900 | 350,662,974,80 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| R213 On 28/02/2031 Spot Bond | | | 10.53500 | 83.08587 | 10.58000 | 82.85050 | | | 883,076,589,886,000.00 | 653,353,259,600 | 1,157,174,283,90 |
| Total R213 SPOT | | | | | | | | | 13,076,589,886,000.00 | 653,353,259,600 | 157,174,283,90 |
| Total For R213 | | | | | | | | | 13,076,589,886,000.00 | 653,353,259,600 | 157,174,283,90 |
| R214 On 28/02/2041 Spot Bond | | | 11.28500 | 65.36410 | 11.33500 | 65.07497 | | | 153,129,669,361,500.00 | 102,182,513,900 | 572,007,565,80 |
| Total R214 SPOT | | | | | | | | | 13,129,669,361,500.00 | 102,182,513,900 | 572,007,565,80 |
| Total For R214 | | | | | | | | | 13,129,669,361,500.00 | 102,182,513,900 | 572,007,565,80 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.33081 | | | 0.00 | 0 | 450,000,00 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | 450,000,00 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.69835 | | | 0.00 | 0 | 1,500,000,00 |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.03846 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.22784 | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.03569 | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 99.97638 | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.95095 | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 100.72695 | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 102.11280 | | | 0.00 | 0 | |
| Total RDFB27 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB27 | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2025 Spot Bond | | | | | 0.00000 | 99.99981 | | | 0.00 | 0 | |
| Total RDFG01 SPOT | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For RDFG01 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2027 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | |
| Total RDFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG02 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2029 Spot Bond | | | | | 0.00000 | 99.99978 | | | | 0.00 | 0 | |
| Total RDFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG03 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2032 Spot Bond | | | | | 0.00000 | 99.99968 | | | | 0.00 | 0 | |
| Total RDFG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG04 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 09/12/2025 Spot Bond | | | | | 0.00000 | 100.28389 | | | | 0.00 | 0 | |
| Total RDFG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG05 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 09/12/2026 Spot Bond | | | | | 0.00000 | 100.28647 | | | | 0.00 | 0 | |
| Total RDFG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG06 | | | | | | | | | | 0.00 | 0 | |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 101.21024 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 96.64832 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.47857 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED17 On 14/11/2025 Spot Bond | | | | | 0.00000 | 101.01301 | | | | 0.00 | 0 | |
| Total RED171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED171 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 17/11/2023 Spot Bond | | | | | 0.00000 | 101.10816 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 101.60408 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.52650 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/08/2024 Spot Bond | | | | | 0.00000 | 100.33911 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 102.25221 | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total RED704 SPOT | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For RED704 | | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| RED70 On 17/04/2023 Spot Bond | | | | | 0.00000 | 102.59835 | | | | 0.00 | 0 | |
| Total RED705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED705 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.29276 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 101.69752 | | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 101.43750 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 100.02350 | | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES53 | | | | | | | | | | 0.00 | 0 | |
| RES59 On 13/10/2027 Spot Bond | | | | | 0.00000 | 101.49197 | | | | 0.00 | 0 | |
| Total RES59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES59 | | | | | | | | | | 0.00 | 0 | |
| RES60 On 06/12/2025 Spot Bond | | | | | 0.00000 | 100.34439 | | | | 0.00 | 0 | |
| Total RES60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES60 | | | | | | | | | | 0.00 | 0 | |
| RES61 On 15/12/2027 Spot Bond | | | | | 0.00000 | 100.13686 | | | | 0.00 | 0 | |
| Total RES61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES61 | | | | | | | | | | 0.00 | 0 | |
| RFCA1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02257 | | | | 0.00 | 0 | |
| Total RFCA1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RFCA2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02249 | | | | 0.00 | 0 | |
| Total RFCA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA2 | | | | | | | | | | 0.00 | 0 | |
| RFCB1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02354 | | | | 0.00 | 0 | |
| Total RFCB1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB1 | | | | | | | | | | 0.00 | 0 | |
| RFCB2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02329 | | | | 0.00 | 0 | |
| Total RFCB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB2 | | | | | | | | | | 0.00 | 0 | |
| RFCC1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02470 | | | | 0.00 | 0 | |
| Total RFCC1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC1 | | | | | | | | | | 0.00 | 0 | |
| RFCC2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02444 | | | | 0.00 | 0 | |
| Total RFCC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC2 | | | | | | | | | | 0.00 | 0 | |
| RFCD1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02750 | | | | 0.00 | 0 | |
| Total RFCD1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD1 | | | | | | | | | | 0.00 | 0 | |
| RFCD2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.02725 | | | | 0.00 | 0 | |
| Total RFCD2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD2 | | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RN2027 On 11/07/2027 Spot Bond | | | | | 0.00000 | 103.67619 | | | | 0.00 | 0 | |
| Total RN2027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RN2027 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 9.15500 | 100.62856 | 9.15500 | 100.60381 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.39500 | 95.44640 | 11.39500 | 95.41734 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 11.88000 | 93.47664 | 11.88000 | 93.44716 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 100.36612 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 10.85500 | 95.10925 | 10.85500 | 95.08179 | | | | 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 SBN02 | | | | | | | | | | 0.00 | 0 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 101.20758 | | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN03 | | | | | | | | | | 0.00 | 0 | |
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 101.52129 | | | | 0.00 | 0 | |
| Total SBN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 9.44000 | 102.74703 | 9.44000 | 102.72084 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.38217 | | | | 0.00 | 0 | 10,000,00 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,00 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 8.77500 | 104.85722 | 8.77500 | 104.83275 | | | | 0.00 | 0 | 10,000,00 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 9.29500 | 97.44922 | 9.29500 | 97.42476 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.58500 | 100.97678 | 9.58500 | 100.95081 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 8.87500 | 104.53127 | 8.87500 | 104.50619 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 8.97000 | 103.81540 | 8.97000 | 103.79066 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.28500 | 100.98364 | 10.28500 | 100.95612 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 9.13500 | 104.90318 | 9.13500 | 104.87730 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 9.66500 | 105.59134 | 9.66500 | 105.56382 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS46 On 15/02/2023 Spot Bond | | | 7.41000 | 104.16195 | 7.41000 | 104.14104 | | | | 0.00 | 0 | 500,000,00 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.97137 | | | | 0.00 | 0 | |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 8.68500 | 8.68500 | 8.68500 | 104.91195 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.20994 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.98202 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.11790 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.27288 | | | | 0.00 | 0 | 10,000,000,00 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.41175 | | | | 0.00 | 0 | |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.39529 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.55327 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.83259 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.10247 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.03057 | | | | 0.00 | 0 | |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.71168 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 100.46278 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | | | 0.00000 | 100.91535 | | | | 0.00 | 0 | |
| Total SBS70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS70 | | | | | | | | | | 0.00 | 0 | |
| SBS71 On 02/02/2027 Spot Bond | | | | | 0.00000 | 100.82745 | | | | 0.00 | 0 | |
| Total SBS71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS71 | | | | | | | | | | 0.00 | 0 | |
| SBS72 On 02/02/2029 Spot Bond | | | | | 0.00000 | 100.39385 | | | | 0.00 | 0 | |
| Total SBS72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS72 | | | | | | | | | | 0.00 | 0 | |
| SBS74 On 26/04/2025 Spot Bond | | | | | 0.00000 | 101.17062 | | | | 0.00 | 0 | |
| Total SBS74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS74 | | | | | | | | | | 0.00 | 0 | |
| SBS75 On 26/04/2027 Spot Bond | | | | | 0.00000 | 101.21660 | | | | 0.00 | 6,720,000,000 | 3,360,000,000 |
| Total SBS75 SPOT | | | | | | | | | | 0.00 | 6,720,000,000 | 3,360,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For SBS75 | | | | | | | | | | 0.00 | 6,720,000,000 | 3,360,000,000 |
| SBS76 On 26/04/2032 Spot Bond | | | | | 0.00000 | 101.42959 | | | | 0.00 | 0 | |
| Total SBS76 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS76 | | | | | | | | | | 0.00 | 0 | |
| SBS77 On 19/10/2027 Spot Bond | | | | | 0.00000 | 101.31172 | | | | 0.00 | 0 | |
| Total SBS77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS77 | | | | | | | | | | 0.00 | 0 | |
| SBS78 On 01/12/2025 Spot Bond | | | | | 0.00000 | 100.45535 | | | | 0.00 | 0 | |
| Total SBS78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS78 | | | | | | | | | | 0.00 | 0 | |
| SBS79 On 01/06/2028 Spot Bond | | | | | 0.00000 | 100.46771 | | | | 0.00 | 0 | |
| Total SBS79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS79 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.70000 | 323.05179 | 4.70000 | 323.00073 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.60000 | 5.60000 | 5.60000 | 224.03959 | | | | 0.00 | 0 | 50,000,000 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 100.39991 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 99.79653 | | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.62405 | | | | 0.00 | 0 | 100,000,000 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBT10 On 30/09/2025 Spot Bond | | | | | 0.00000 | 103.97676 | | | | 0.00 | 0 | |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | |
| SBT10 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 | |
| SBT10 On 31/12/2026 Spot Bond | | | | | 0.00000 | 100.18183 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | |
| SBT107 On 08/04/2027 Spot Bond | | | | | 0.00000 | 103.98638 | | | | 0.00 | 0 | |
| Total SBT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT107 | | | | | | | | | | 0.00 | 0 | |
| SBT108 On 13/07/2027 Spot Bond | | | | | 0.00000 | 101.96514 | | | | 0.00 | 0 | |
| Total SBT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT108 | | | | | | | | | | 0.00 | 0 | |
| SBT109 On 31/12/2027 Spot Bond | | | | | 0.00000 | 99.89756 | | | | 0.00 | 0 | 500,000,00 |
| Total SBT109 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SBT109 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 101.18751 | | | | 0.00 | 0 | |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.27675 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT203 On 03/12/2023 Spot Bond | | | 9.12000 | 101.66497 | 9.12000 | 101.64006 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 101.46832 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT205 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.98800 | | | | 0.00 | 0 | |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 104.26957 | | | | 0.00 | 6,100,000,000 | 5,800,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 6,100,000,000 | 5,800,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 6,100,000,000 | 5,800,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 102.89783 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT209 On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.78196 | | | | 0.00 | 0 | 4,000,000,00 |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |
| Total For SBT209 | | | | | | | | | | 0.00 | 0 | 4,000,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 101.15651 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For SLI5 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 101.05878 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 9.67000 | 97.56108 | 9.67000 | 97.53605 | | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.05599 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.75136 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRA8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.74159 | | | | 0.00 | 0 | |
| Total SLRA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA8 | | | | | | | | | | 0.00 | 0 | |
| SLRA9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 100.77070 | | | | 0.00 | 0 | |
| Total SLRA9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA9 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.79038 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.78060 | | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRB8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.76108 | | | | 0.00 | 0 | |
| Total SLRB8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB8 | | | | | | | | | | 0.00 | 0 | |
| SLRB9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 100.79017 | | | | 0.00 | 0 | |
| Total SLRB9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB9 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.80987 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-------------|
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 100.80496 | | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | | 0.00 | 0 | |
| SLRC8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.80005 | | | | 0.00 | 0 | |
| Total SLRC8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC8 | | | | | | | | | | 0.00 | 0 | |
| SLRC9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 100.82910 | | | | 0.00 | 0 | |
| Total SLRC9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC9 | | | | | | | | | | 0.00 | 0 | |
| SNT03 On 12/04/2023 Spot Bond | | | 8.96000 | 103.07636 | 8.96000 | 103.05173 | | | | 0.00 | 0 | |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 100.52180 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SNT06 On 16/05/2027 Spot Bond | | | | | 0.00000 | 101.20023 | | | | 0.00 | 0 | |
| Total SNT06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT06 | | | | | | | | | | 0.00 | 0 | |
| SOL01 On 17/10/2025 Spot Bond | | | | | 0.00000 | 101.35730 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total SOL01 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For SOL01 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| SOL02 On 17/10/2027 Spot Bond | | | | | 0.00000 | 101.53750 | | | | 0.00 | 0 | |
| Total SOL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOL02 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.76917 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.55022 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.55995 | | | | 0.00 | 0 | |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA15 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.55103 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SPDA16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA16 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.56226 | | | | 0.00 | 0 | |
| Total SPDA17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA17 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.43297 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.60658 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.46102 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 15/10/2024 Spot Bond | | | | | 0.00000 | 101.89961 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG01 On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.00403 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPG01 On 12/07/2025 Spot Bond | | | | | 0.00000 | 101.45520 | | | | 0.00 | 0 | |
| Total SPG011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG011 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 12/07/2023 Spot Bond | | | | | 0.00000 | 101.41148 | | | | 0.00 | 0 | |
| Total SPGC03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC03 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.27437 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 99.90570 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 4.93000 | 4.93000 | 4.93000 | 161.15631 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN01: On 21/12/2026 Spot Bond | | | 8.69500 | 106.01484 | 8.69500 | 105.99005 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02: On 28/02/2031 Spot Bond | | | 10.07000 | 85.31624 | 10.07000 | 85.29309 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 99.19121 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.52030 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 13/10/2023 Spot Bond | | | 8.66500 | 102.72266 | 8.66500 | 102.69873 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 31/01/2038 Spot Bond | | | 5.38000 | 116.73046 | 5.38000 | 116.71007 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.89662 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.11074 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 102.08226 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN05: On 08/12/2023 Spot Bond | | | 4.83000 | 4.83000 | 4.83000 | 322.61208 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 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 31/01/2025 Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 163.09897 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/01/2038 Spot Bond | | | 5.58000 | 5.58000 | 5.58000 | 113.99048 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2029 Spot Bond | | | 5.15000 | 5.15000 | 5.15000 | 112.71039 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 31/03/2028 Spot Bond | | | 5.20000 | 5.20000 | 5.20000 | 206.83797 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.56863 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.56181 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.03186 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.02956 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 107.82171 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.99475 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.04765 | | | | 0.00 | 287,200,000 | 71,800,00 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 287,200,000 | 71,800,00 |
| Total For SSN077 | | | | | | | | | | 0.00 | 287,200,000 | 71,800,00 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 101.54484 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.57814 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN081 On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.22675 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN082 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.93854 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN083 On 07/12/2033 Spot Bond | | | 5.57500 | 5.57500 | 5.57500 | 224.52999 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN084 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.14753 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN089 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.54016 | | | | 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 | |
| SSN098 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.34910 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN099 On 31/01/2030 Spot Bond | | | 10.84000 | 89.28352 | 10.84000 | 89.25792 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN100 On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.99978 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN102 On 31/03/2028 Spot Bond | | | 5.18000 | 207.07127 | 5.18000 | 207.03588 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN104 On 07/12/2033 Spot Bond | | | 5.75500 | 221.06855 | 5.75500 | 221.02736 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN10: On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.81337 | | | | 0.00 | 0 | |
| Total SSN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN107 | | | | | | | | | | 0.00 | 0 | |
| SSN111: On 31/03/2024 Spot Bond | | | | | 0.00000 | 95.63994 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 11/03/2023 Spot Bond | | | | | 0.00000 | 100.27901 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 31/08/2024 Spot Bond | | | | | 0.00000 | 100.45226 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 27/10/2023 Spot Bond | | | | | 0.00000 | 97.59239 | | | | 0.00 | 0 | |
| Total SSN139 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 03/11/2023 Spot Bond | | | | | 0.00000 | 97.29765 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 09/11/2023 Spot Bond | | | | | 0.00000 | 97.84670 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN15: On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.52257 | | | | 0.00 | 0 | |
| Total SSN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN150 | | | | | | | | | | 0.00 | 0 | |
| SSN16: On 08/06/2023 Spot Bond | | | | | 0.00000 | 100.28645 | | | | 0.00 | 0 | |
| Total SSN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN161 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.85669 | | | | 0.00 | 0 | |
| Total SSN173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN173 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 28/02/2027 Spot Bond | | | | | 0.00000 | 104.37224 | | | | 0.00 | 0 | |
| Total SSN174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN174 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 31/03/2046 Spot Bond | | | 4.76930 | 110.15953 | 4.76930 | 110.14191 | | | | 0.00 | 0 | |
| Total SSN175 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|--|----------------------|----------------------|----------------------|
| Total For SSN175 | | | | | | | | | | 0.00 | 0 | |
| SSN175 On 31/12/2050 Spot Bond | | | 4.76500 | 45.30492 | 4.76500 | 110.36358 | | | | 0.00 | 0 | |
| Total SSN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN176 | | | | | | | | | | 0.00 | 0 | |
| SSN176 On 28/09/2027 Spot Bond | | | | | 0.00000 | 102.57362 | | | | 0.00 | 0 | |
| Total SSN178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN178 | | | | | | | | | | 0.00 | 0 | |
| SSN178 On 16/02/2023 Spot Bond | | | | | 0.00000 | 100.61901 | | | | 0.00 | 0 | |
| Total SSN179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN179 | | | | | | | | | | 0.00 | 0 | |
| SSN179 On 09/06/2024 Spot Bond | | | | | 0.00000 | 100.25841 | | | | 0.00 | 0 | |
| Total SSN180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN180 | | | | | | | | | | 0.00 | 0 | |
| SSN180 On 14/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SSN181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN181 | | | | | | | | | | 0.00 | 0 | |
| SSN181 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 250,000,000,000.00 | | 2,500,000,000 | 2,500,000,000 | |
| Total SSN182 SPOT | | | | | | | | 50,000,000,000.00 | | 2,500,000,000 | 2,500,000,000 | |
| Total For SSN182 | | | | | | | | 50,000,000,000.00 | | 2,500,000,000 | 2,500,000,000 | |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 100.84366 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| SST201 On 31/08/2027 Spot Bond | | | | | 0.00000 | 100.51289 | | | | 0.00 | 0 | |
| Total SST202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST202 | | | | | | | | | | 0.00 | 0 | |
| STF001 On 01/03/2027 Spot Bond | | | | | 0.00000 | 103.18564 | | | | 0.00 | 0 | |
| Total STF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF001 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 9.21000 | 101.52345 | 9.21000 | 101.49833 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T16A10 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.63649 | | | | 0.00 | 0 | 1,479,547,200 |
| Total T16A10 SPOT | | | | | | | | | | 0.00 | 0 | 1,479,547,200 |
| Total For T16A10 | | | | | | | | | | 0.00 | 0 | 1,479,547,200 |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.62970 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.56201 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A13 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.65656 | | | | 0.00 | 0 | |
| Total T17A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A13 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.57111 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.56300 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A23 On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.57111 | | | | 0.00 | 0 | |
| Total T17A23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A23 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.34000 | 102.03406 | 7.34000 | 102.01408 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.85000 | 102.20558 | 7.85000 | 102.18419 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| T18A11 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.48625 | | | | 0.00 | 0 | |
| Total T18A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A11 | | | | | | | | | | 0.00 | 0 | |
| T18A12 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.53512 | | | | 0.00 | 0 | |
| Total T18A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A12 | | | | | | | | | | 0.00 | 0 | |
| T18A21 On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.57524 | | | | 0.00 | 0 | |
| Total T18A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A21 | | | | | | | | | | 0.00 | 0 | |
| T18A22 On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.54432 | | | | 0.00 | 0 | |
| Total T18A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A22 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| T18A32 On 21/08/2027 Spot Bond | | | 9.42000 | 107.43957 | 9.42000 | 100.71664 | | | | 0.00 | 0 | |
| Total T18A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A32 | | | | | | | | | | 0.00 | 0 | |
| TC001 On 15/02/2025 Spot Bond | | | | | 0.00000 | 100.78999 | | | | 0.00 | 0 | |
| Total TC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC001 | | | | | | | | | | 0.00 | 0 | |
| TC002 On 15/02/2027 Spot Bond | | | | | 0.00000 | 100.89611 | | | | 0.00 | 0 | |
| Total TC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC002 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.77158 | | | | 0.00 | 0 | 40,000,00 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.58140 | | | | 0.00 | 0 | 310,000,00 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 310,000,00 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 310,000,00 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.82939 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS159 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.25586 | | | | 0.00 | 0 | 40,000,00 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 40,000,00 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.81490 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 101.36686 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 101.14239 | | | | 0.00 | 0 | 700,000,00 |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 101.21441 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 99.71424 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 27/09/2026 Spot Bond | | | | | 0.00000 | 99.43580 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS16€ On 30/11/2024 Spot Bond | | | | | 0.00000 | 100.35406 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS17€ On 30/11/2026 Spot Bond | | | | | 0.00000 | 100.21002 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TFS171 On 22/02/2025 Spot Bond | | | | | 0.00000 | 100.55376 | | | | 0.00 | 0 | |
| Total TFS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS171 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 22/02/2027 Spot Bond | | | | | 0.00000 | 100.63522 | | | | 0.00 | 0 | |
| Total TFS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS172 | | | | | | | | | | 0.00 | 0 | |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | |
| TH16A7 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.57135 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A7 On 21/08/2024 Spot Bond | | | 8.62000 | 102.62001 | 8.62000 | 102.59648 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A8 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.57541 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A8 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.57297 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A9 On 21/08/2024 Spot Bond | | | 5.89000 | 101.71251 | 5.89000 | 101.69647 | | | | 0.00 | 0 | |
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.59084 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.77258 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.62168 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.61600 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.65494 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.64440 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.79017 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.85886 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.81847 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.60757 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.59542 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.59136 | | | | 0.00 | 0 | |
| Total TH17B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B3 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH17C On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.63671 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17C On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.61809 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17C On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.61566 | | | | 0.00 | 0 | |
| Total TH17C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C3 | | | | | | | | | | 0.00 | 0 | |
| TH17D On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.78540 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.75554 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17D On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.73697 | | | | 0.00 | 0 | |
| Total TH17D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D3 | | | | | | | | | | 0.00 | 0 | |
| TH17O On 21/05/2023 Spot Bond | | | | | 0.00000 | 100.52669 | | | | 0.00 | 0 | |
| Total TH17O3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O3 | | | | | | | | | | 0.00 | 0 | |
| TH18B On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.59146 | | | | 0.00 | 0 | |
| Total TH18B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18B1 | | | | | | | | | | 0.00 | 0 | |
| TH18B On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.37004 | | | | 0.00 | 0 | |
| Total TH18B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18B2 | | | | | | | | | | 0.00 | 0 | |
| TH18C On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.64818 | | | | 0.00 | 0 | |
| Total TH18C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18C1 | | | | | | | | | | 0.00 | 0 | |
| TH18C On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.59098 | | | | 0.00 | 0 | |
| Total TH18C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18C2 | | | | | | | | | | 0.00 | 0 | |
| TH18D On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.72908 | | | | 0.00 | 0 | |
| Total TH18D1 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|--------------------|----------------------|
| Total For TH18D1 | | | | | | | | | 0.00 | 0 | |
| TH18D: On 21/08/2027 Spot Bond | | | | | 0.00000 | 100.65314 | | | 0.00 | 0 | |
| Total TH18D2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18D2 | | | | | | | | | 0.00 | 0 | |
| TH18O On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.52589 | | | 0.00 | 0 | |
| Total TH18O1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18O1 | | | | | | | | | 0.00 | 0 | |
| TH18O: On 21/11/2023 Spot Bond | | | | | 0.00000 | 100.50893 | | | 0.00 | 0 | |
| Total TH18O2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18O2 | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 8.86500 | 103.94636 | 8.86500 | 103.92145 | | | 0.00 | 0 | 30,000,00 |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | 30,000,00 |
| Total For TL25 | | | | | | | | | 0.00 | 0 | 30,000,00 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.17864 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.39171 | | | 0.00 | 180,000,000 | 45,000,00 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 180,000,000 | 45,000,00 |
| Total For TL27 | | | | | | | | | 0.00 | 180,000,000 | 45,000,00 |
| TL28 On 24/04/2025 Spot Bond | | | 9.19000 | 101.66695 | 9.19000 | 101.64186 | | | 0.00 | 0 | 80,000,00 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 80,000,00 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 102.53168 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.82453 | | | 0.00 | 0 | 10,000,000,00 |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| Total For TL30 | | | | | | | | | 0.00 | 0 | 10,000,000,00 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.92053 | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 101.26970 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 9.31500 | 102.56714 | 9.31500 | 102.54135 | | 2,991,978,000,000.00 | | 321,200,000 | 370,600,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|----------------------|
| Total TN23 SPOT | | | | | | | | | 2,991,978,000,000.00 | 321,200,000 | 370,600,00 |
| Total For TN23 | | | | | | | | | 2,991,978,000,000.00 | 321,200,000 | 370,600,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 55.91983 | 100.00000 | 55.79470 | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.57000 | 103.04160 | 9.57000 | 103.01544 | | | 29,340,858,228,000.00 | 3,065,920,400 | 3,248,775,60 |
| Total TN25 SPOT | | | | | | | | | 29,340,858,228,000.00 | 3,065,920,400 | 3,248,775,60 |
| Total For TN25 | | | | | | | | | 29,340,858,228,000.00 | 3,065,920,400 | 3,248,775,60 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 22.97742 | 100.00000 | 22.92685 | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 11.03000 | 93.02071 | 11.03000 | 92.99311 | | | 634,565,827,000.00 | 57,530,900 | 21,130,571,50 |
| Total TN27 SPOT | | | | | | | | | 634,565,827,000.00 | 57,530,900 | 21,130,571,50 |
| Total For TN27 | | | | | | | | | 634,565,827,000.00 | 57,530,900 | 21,130,571,50 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.41099 | 100.00000 | 11.38545 | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | |
| TN29 On 07/02/2029 Spot Bond | | | 11.10500 | 100.10788 | 11.10500 | 100.07849 | | | 0.00 | 0 | 240,000,00 |
| Total TN29 SPOT | | | | | | | | | 0.00 | 0 | 240,000,00 |
| Total For TN29 | | | | | | | | | 0.00 | 0 | 240,000,00 |
| TN30 On 09/10/2030 Spot Bond | | | 11.73500 | 95.90013 | 11.73500 | 95.87009 | | | 173,922,477,602,500.00 | 100,036,001,500 | 949,473,10 |
| Total TN30 SPOT | | | | | | | | | 173,922,477,602,500.00 | 100,036,001,500 | 949,473,10 |
| Total For TN30 | | | | | | | | | 173,922,477,602,500.00 | 100,036,001,500 | 949,473,10 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 116.40698 | 8.00000 | 116.38189 | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | |
| TN34 On 07/02/2034 Spot Bond | | | 12.41700 | 97.84855 | 12.41700 | 97.81652 | | | 0.00 | 0 | 140,000,00 |
| Total TN34 SPOT | | | | | | | | | 0.00 | 0 | 140,000,00 |
| Total For TN34 | | | | | | | | | 0.00 | 0 | 140,000,00 |
| TN40 On 09/10/2040 Spot Bond | | | 12.51500 | 89.66895 | 12.51500 | 89.63906 | | | 513,855,888,000.00 | 41,059,200 | 670,502,40 |
| Total TN40 SPOT | | | | | | | | | 513,855,888,000.00 | 41,059,200 | 670,502,40 |
| Total For TN40 | | | | | | | | | 513,855,888,000.00 | 41,059,200 | 670,502,40 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.15155 | 10.75000 | 102.12217 | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TNF25 On 14/02/2025 Spot Bond | | | | | 0.00000 | 100.97629 | | | | 0.00 | 0 | |
| Total TNF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF25 | | | | | | | | | | 0.00 | 0 | |
| TNF27 On 07/02/2027 Spot Bond | | | | | 0.00000 | 101.04919 | | | | 0.00 | 0 | |
| Total TNF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF27 | | | | | | | | | | 0.00 | 0 | |
| TNI33 On 28/02/2033 Spot Bond | | | 5.99000 | 102.09966 | 5.99000 | 102.65779 | | | | 0.00 | 0 | |
| Total TNI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNI33 | | | | | | | | | | 0.00 | 0 | |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.20297 | | | | 0.00 | 0 | |
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.02246 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 99.96339 | | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |
| TR5A22 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02297 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A31 On 20/06/2026 Spot Bond | | | 7.74000 | 99.65020 | 7.74000 | 99.62877 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TR5OM On 20/12/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TR5OM2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5OM2 | | | | | | | | | | 0.00 | 0 | |
| TRA4A3 On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.51441 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A4 On 13/04/2024 Spot Bond | | | 8.66500 | 102.42949 | 8.66500 | 102.40561 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A7 On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.51441 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.75000 | 101.47848 | 8.75000 | 101.45460 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.38402 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 102.10208 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02439 | | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02363 | | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02856 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.02856 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP261 On 07/02/2023 Spot Bond | | | | | 0.00000 | 99.07360 | | | | 0.00 | 0 | |
| Total TSP261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP261 | | | | | | | | | | 0.00 | 0 | |
| TSP262 On 13/02/2023 Spot Bond | | | | | 0.00000 | 98.95556 | | | | 0.00 | 0 | |
| Total TSP262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP262 | | | | | | | | | | 0.00 | 0 | |
| TSP263 On 10/03/2023 Spot Bond | | | | | 0.00000 | 98.45849 | | | | 0.00 | 0 | |
| Total TSP263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP263 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.56431 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.39402 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.95776 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC42 On 10/01/2023 Spot Bond | | | | | 0.00000 | 99.85856 | | | | 0.00 | 0 | |
| Total TWC424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC424 | | | | | | | | | | 0.00 | 0 | |
| TWC42 On 12/01/2023 Spot Bond | | | | | 0.00000 | 99.85856 | | | | 0.00 | 0 | |
| Total TWC425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC425 | | | | | | | | | | 0.00 | 0 | |
| TWC42 On 16/01/2023 Spot Bond | | | | | 0.00000 | 100.31466 | | | | 0.00 | 0 | |
| Total TWC426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC426 | | | | | | | | | | 0.00 | 0 | |
| TWC42 On 28/01/2023 Spot Bond | | | | | 0.00000 | 99.85885 | | | | 0.00 | 0 | |
| Total TWC427 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC427 | | | | | | | | | | 0.00 | 0 | |
| TWC42 On 03/03/2023 Spot Bond | | | | | 0.00000 | 100.49626 | | | | 0.00 | 0 | |
| Total TWC428 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC428 | | | | | | | | | | 0.00 | 0 | |
| TWC42 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.57751 | | | | 0.00 | 0 | 15,700,000.00 |
| Total TWC429 SPOT | | | | | | | | | | 0.00 | 0 | 15,700,000.00 |
| Total For TWC429 | | | | | | | | | | 0.00 | 0 | 15,700,000.00 |
| TWC43 On 08/03/2023 Spot Bond | | | | | 0.00000 | 100.40101 | | | | 0.00 | 0 | |
| Total TWC430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC430 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 11.04000 | 103.92611 | 11.04000 | 103.89526 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.71729 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.72354 | | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.73193 | | | | 0.00 | 0 | |
| Total UU1A04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A04 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.79523 | | | | 0.00 | 0 | |
| Total UU1A05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A05 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.17814 | | | | 0.00 | 0 | |
| Total UU1A07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A07 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.19807 | | | | 0.00 | 0 | |
| Total UU1A08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A08 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2026 Spot Bond | | | 10.06500 | 10.06500 | 10.06500 | 100.68913 | | | | 0.00 | 0 | |
| Total UU1A09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A09 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.80984 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1B0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.83322 | | | | 0.00 | 0 | |
| Total UU1B02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.93634 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.95578 | | | | 0.00 | 0 | |
| Total UU1C02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0 On 15/05/2026 Spot Bond | | | | | 0.00000 | 100.22912 | | | | 0.00 | 0 | |
| Total UU1C03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C03 | | | | | | | | | | 0.00 | 0 | |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.53487 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.88806 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|-----------------------|
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE15 On 14/02/2023 Spot Bond | | | | | 0.00000 | 100.72196 | | | | 0.00 | 0 | |
| Total VKE15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE15 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 101.27578 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.75728 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| VKE19 On 27/08/2025 Spot Bond | | | | | 0.00000 | 100.53595 | | | | 0.00 | 0 | |
| Total VKE19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE19 | | | | | | | | | | 0.00 | 0 | |
| VKE20 On 27/08/2027 Spot Bond | | | | | 0.00000 | 100.54836 | | | | 0.00 | 0 | |
| Total VKE20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE20 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 102.06426 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | | | |
| Total for SPOT : | | | | | | | | | | 78,787,343,784,801,000.00 | 766,971,522,700 | 254,386,067,10 |
| Total Futures | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| Total Options | | | | | | | | | | 0.00 | 0 | 131,74 |
| Grand Total: | | | | | | | | | | 78,787,344,362,386,300.00 | 766,971,529,525 | 254,387,646,25 |