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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2023

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 04/05/2023 Bond Future | | | 12.11675 | 74.27134 | 12.16864 | 74.02807 | | | 0.00 | 0 | |
| ES33 On 03/08/2023 Bond Future | | | 12.25245 | 75.83502 | 12.30643 | 75.58700 | | | 0.00 | 0 | 35 |
| ES33 On 02/11/2023 Bond Future | | | 12.39057 | 73.67039 | 12.44685 | 73.41700 | | | 0.00 | 0 | |
| ES33 On 01/02/2024 Bond Future | | | 12.53004 | 75.29800 | 12.58875 | 75.03907 | | | 0.00 | 0 | |
| ES33 On 02/05/2024 Bond Future | | | 12.67499 | 73.15852 | 12.73629 | 72.89379 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 35 |
| ES42 On 04/05/2023 Bond Future | | | 12.56550 | 71.17063 | 12.61730 | 70.89065 | | | 0.00 | 0 | |
| ES42 On 03/08/2023 Bond Future | | | 12.69408 | 72.66906 | 12.74783 | 72.38346 | | | 0.00 | 0 | 4,00 |
| ES42 On 02/11/2023 Bond Future | | | 12.82446 | 69.97008 | 12.88034 | 69.67841 | | | 0.00 | 0 | |
| ES42 On 01/02/2024 Bond Future | | | 12.94966 | 71.51609 | 13.00770 | 71.21803 | | | 0.00 | 0 | |
| ES42 On 02/05/2024 Bond Future | | | 13.08398 | 68.82929 | 13.14440 | 68.52453 | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,00 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,00 |
| I2025 On 04/05/2023 Bond Future | | | 168.47004 | 168.47004 | 168.43882 | 168.43882 | | | 0.00 | 0 | 5,25 |

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| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|--------------|
| I2025 | On | 03/08/2023 | Bond Future | | | 170.24919 | 170.24919 | 170.21816 | 170.21816 | | | 0.00 | 0 | 5,10 |
| I2025 | On | 02/11/2023 | Bond Future | | | 173.91364 | 173.91364 | 173.88201 | 173.88201 | | | 0.00 | 0 | |
| I2025 | On | 01/02/2024 | Bond Future | | | 175.94049 | 175.94049 | 175.90848 | 175.90848 | | | 0.00 | 0 | |
| I2025 | On | 02/05/2024 | Bond Future | | | 179.81845 | 179.81845 | 179.78554 | 179.78554 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 10,37 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 10,37 |
| I2029 | On | 04/05/2023 | Bond Future | | | 121.83618 | 121.83618 | 121.98758 | 121.98758 | | | 0.00 | 0 | 1,88 |
| I2029 | On | 03/08/2023 | Bond Future | | | 124.40129 | 124.40129 | 124.55644 | 124.55644 | | | 0.00 | 0 | 1,88 |
| I2029 | On | 02/11/2023 | Bond Future | | | 125.73353 | 125.73353 | 125.89212 | 125.89212 | | | 0.00 | 0 | |
| I2029 | On | 01/02/2024 | Bond Future | | | 128.51108 | 128.51108 | 128.67322 | 128.67322 | | | 0.00 | 0 | |
| I2029 | On | 02/05/2024 | Bond Future | | | 129.96116 | 129.96116 | 130.12692 | 130.12692 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,73 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,73 |
| I2033 | On | 04/05/2023 | Bond Future | | | 115.78006 | 115.78006 | 115.94580 | 115.94580 | | | 2,199,821.14 | 19 | 96 |
| I2033 | On | 03/08/2023 | Bond Future | | | 118.21765 | 118.21765 | 118.38741 | 118.38741 | | | 2,246,135.35 | 19 | 7,00 |
| I2033 | On | 02/11/2023 | Bond Future | | | 119.32388 | 119.32388 | 119.49745 | 119.49745 | | | 0.00 | 0 | |
| I2033 | On | 01/02/2024 | Bond Future | | | 121.95981 | 121.95981 | 122.13725 | 122.13725 | | | 0.00 | 0 | |
| I2033 | On | 02/05/2024 | Bond Future | | | 123.16914 | 123.16914 | 123.35049 | 123.35049 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 4,445,956.49 | 38 | 7,97 |
| Total For I2033 | | | | | | | | | | | | 4,445,956.49 | 38 | 7,97 |
| I2038 | On | 04/05/2023 | Bond Future | | | 128.31854 | 128.31854 | 128.63896 | 128.63896 | | | 0.00 | 0 | 2,88 |
| I2038 | On | 03/08/2023 | Bond Future | | | 129.03136 | 129.03136 | 129.35918 | 129.35918 | | | 0.00 | 0 | 2,11 |
| I2038 | On | 02/11/2023 | Bond Future | | | 131.80863 | 131.80863 | 132.14364 | 132.14364 | | | 0.00 | 0 | 1,36 |
| I2038 | On | 01/02/2024 | Bond Future | | | 132.67854 | 132.67854 | 133.02132 | 133.02132 | | | 0.00 | 0 | |
| I2038 | On | 02/05/2024 | Bond Future | | | 135.60282 | 135.60282 | 135.95282 | 135.95282 | | | 0.00 | 0 | |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 6,41 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 6,41 |
| I2046 | On | 04/05/2023 | Bond Future | | | 111.72779 | 111.72779 | 112.79227 | 112.79227 | | | 527,355,168.80 | 4,720 | 10,24 |
| I2046 | On | 03/08/2023 | Bond Future | | | 114.07994 | 114.07994 | 115.16753 | 115.16753 | | | 538,457,316.80 | 4,720 | 13,06 |
| I2046 | On | 02/11/2023 | Bond Future | | | 114.42150 | 114.42150 | 115.53262 | 115.53262 | | | 0.00 | 0 | 4,23 |
| I2046 | On | 01/02/2024 | Bond Future | | | 116.94914 | 116.94914 | 118.08493 | 118.08493 | | | 0.00 | 0 | |
| I2046 | On | 02/05/2024 | Bond Future | | | 117.35418 | 117.35418 | 118.51502 | 118.51502 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 1,065,812,485.60 | 9,440 | 27,54 |
| Total For I2046 | | | | | | | | | | | | 1,065,812,485.60 | 9,440 | 27,54 |
| I2050 | On | 04/05/2023 | Bond Future | | | 114.53748 | 114.53748 | 115.15335 | 115.15335 | | | 0.00 | 0 | 9,86 |
| I2050 | On | 03/08/2023 | Bond Future | | | 114.73478 | 114.73478 | 115.36411 | 115.36411 | | | 0.00 | 0 | 9,63 |
| I2050 | On | 02/11/2023 | Bond Future | | | 117.20417 | 117.20417 | 117.84726 | 117.84726 | | | 0.00 | 0 | 3,14 |
| I2050 | On | 01/02/2024 | Bond Future | | | 117.52011 | 117.52011 | 118.17746 | 118.17746 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050 | On | 02/05/2024 | Bond Future | | | 120.11012 | 120.11012 | 120.78192 | 120.78192 | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 22,62 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 22,62 |
| R186 | On | 04/05/2023 | Bond Future | | | 8.75836 | 109.29191 | 8.80966 | 109.13063 | | 5.06 | 0.00 | 0 | 39,06 |
| R186 | On | 03/08/2023 | Bond Future | | | 8.78703 | 106.25838 | 8.84267 | 106.09430 | | 4.84 | 155,137,234.80 | 1,460 | 69,07 |
| R186 | On | 02/11/2023 | Bond Future | | | 8.79951 | 108.52038 | 8.86035 | 108.35287 | | 4.40 | 12,913,925.22 | 119 | 16,46 |
| R186 | On | 01/02/2024 | Bond Future | | | 8.79029 | 105.58416 | 8.85724 | 105.41302 | | 4.13 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | | | 8.78161 | 107.88729 | 8.85590 | 107.71231 | | 3.67 | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | | | 168,051,160.02 | 1,579 | 124,60 |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Call | | | 503.97000 | 0.50397 | 574,570 | 5.53 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Put | | | 471.49000 | 0.47149 | 380,810 | 5.53 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Call | | | 521.32000 | 0.52132 | 593,580 | 5.54 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Put | | | 457.45000 | 0.45745 | 368,430 | 5.54 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Call | | | 538.97000 | 0.53897 | 612,890 | 5.55 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Put | | | 443.73000 | 0.44373 | 356,370 | 5.55 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | Call | | | 9,130.63000 | 9.13063 | 9,291,910 | 4.82 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | Put | | | 0.00000 | 0.00000 | 0,000 | 4.82 | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.36 | Call | | | 46.49000 | 0.04649 | 56,600 | 4.83 | 0.00 | 0 | 20 |
| R186 | On | 04/05/2023 | Bond Future | 8.36 | Put | | | 1,470.75000 | 1.47075 | 1,319,580 | 4.83 | 0.00 | 0 | 20 |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Put | | | 339.68000 | 0.33968 | 304,940 | 5.40 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Call | | | 2,937.14000 | 2.93714 | 3,066,880 | 5.41 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Put | | | 334.84000 | 0.33484 | 300,500 | 5.41 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Call | | | 2,960.76000 | 2.96076 | 3,090,900 | 5.42 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Put | | | 329.92000 | 0.32992 | 295,980 | 5.42 | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Call | | | 2,913.43000 | 2.91343 | 3,042,770 | 5.40 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Call | | | 2,354.68000 | 2.35468 | 2,461,980 | 4.84 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Put | | | 910.61000 | 0.91061 | 850,400 | 4.84 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Call | | | 2,373.49000 | 2.37349 | 2,481,200 | 4.84 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Put | | | 902.40000 | 0.90240 | 842,600 | 4.84 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.15 | Call | | | 1,921.61000 | 1.92161 | 2,018,330 | 4.72 | 0.00 | 0 | 1,77 |
| R186 | On | 02/11/2023 | Bond Future | 9.15 | Put | | | 1,128.76000 | 1.12876 | 1,057,970 | 4.72 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 10.42 | Call | | | 4,531.54000 | 4.53154 | 4,671,470 | 5.37 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 10.42 | Put | | | 350.46000 | 0.35046 | 322,880 | 5.37 | 0.00 | 0 | 1,77 |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Call | | | 2,335.93000 | 2.33593 | 2,442,810 | 4.83 | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Put | | | 918.89000 | 0.91889 | 858,260 | 4.83 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.51 | Put | | | 1,020.72000 | 1.02072 | 960,430 | 4.65 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.52 | Call | | | 2,688.64000 | 2.68864 | 2,799,840 | 4.65 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.52 | Put | | | 1,013.49000 | 1.01349 | 953,550 | 4.65 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.50 | Call | | | 2,653.10000 | 2.65310 | 2,763,610 | 4.64 | 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 Intert | |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|-------|
| R186 | On | 01/02/2024 | Bond Future | 9.50 | Put | | 1.028.00000 | 1.02800 | 967,370 | 4.64 | 0.00 | 0 | | |
| R186 | On | 01/02/2024 | Bond Future | 9.51 | Call | | 2,670.85000 | 2.67085 | 2,781,700 | 4.65 | 0.00 | 0 | | |
| R186 | On | 02/05/2024 | Bond Future | 8.00 | Call | | 721.18000 | 0.72118 | 773,920 | 3.46 | 0.00 | 0 | | |
| R186 | On | 02/05/2024 | Bond Future | 8.00 | Put | | 2,760.04000 | 2.76004 | 2,637,800 | 3.46 | 0.00 | 0 | | |
| R186 | On | 02/05/2024 | Bond Future | 8.01 | Call | | 729.78000 | 0.72978 | 782,930 | 3.46 | 0.00 | 0 | | |
| R186 | On | 02/05/2024 | Bond Future | 8.01 | Put | | 2,744.52000 | 2.74452 | 2,622,690 | 3.46 | 0.00 | 0 | | |
| R186 | On | 02/05/2024 | Bond Future | 7.99 | Call | | 713.04000 | 0.71304 | 765,370 | 3.46 | 0.00 | 0 | | |
| R186 | On | 02/05/2024 | Bond Future | 7.99 | Put | | 2,776.02000 | 2.77602 | 2,653,370 | 3.46 | 0.00 | 0 | | |
| Total R186 Option | | | | | | | | | | | 0.00 | 0 | 3,83 | |
| Total For R186 | | | | | | | | | | | 168,051,160.02 | 1,579 | 128,43 | |
| R197 | On | 04/05/2023 | Bond Future | | | 336.09886 | 336.09886 | 335.85521 | 335.85521 | | 0.00 | 0 | 30 | |
| R197 | On | 03/08/2023 | Bond Future | | | 334.06236 | 334.06236 | 333.81518 | 333.81518 | | 0.00 | 0 | | |
| R197 | On | 02/11/2023 | Bond Future | | | 341.25272 | 341.25272 | 341.00038 | 341.00038 | | 0.00 | 0 | | |
| Total R197 Future | | | | | | | | | | | 0.00 | 0 | 30 | |
| Total For R197 | | | | | | | | | | | 0.00 | 0 | 30 | |
| R202 | On | 04/05/2023 | Bond Future | | | 250.82478 | 250.82478 | 251.82359 | 251.82359 | | 0.00 | 0 | 4,48 | |
| R202 | On | 03/08/2023 | Bond Future | | | 251.26540 | 251.26540 | 252.28637 | 252.28637 | | 0.00 | 0 | 5,42 | |
| R202 | On | 02/11/2023 | Bond Future | | | 256.67355 | 256.67355 | 257.71663 | 257.71663 | | 0.00 | 0 | | |
| R202 | On | 01/02/2024 | Bond Future | | | 257.32028 | 257.32028 | 258.38687 | 258.38687 | | 0.00 | 0 | | |
| R202 | On | 02/05/2024 | Bond Future | | | 262.99156 | 262.99156 | 264.08153 | 264.08153 | | 0.00 | 0 | | |
| Total R202 Future | | | | | | | | | | | 0.00 | 0 | 9,91 | |
| Total For R202 | | | | | | | | | | | 0.00 | 0 | 9,91 | |
| R2030 | On | 04/05/2023 | Bond Future | | | 10.07018 | 92.19687 | 10.11665 | 91.98813 | | 8.62 | 25,815,123.60 | 280 | 14,86 |
| R2030 | On | 03/08/2023 | Bond Future | | | 10.15765 | 90.10778 | 10.20646 | 89.89516 | | 8.79 | 0.00 | 0 | 88,76 |
| R2030 | On | 02/11/2023 | Bond Future | | | 10.23228 | 92.02605 | 10.28362 | 91.80897 | | 8.46 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | | | 10.30229 | 90.03250 | 10.35643 | 89.81072 | | 8.26 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | | | 10.38423 | 91.99622 | 10.44144 | 91.76948 | | 7.64 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | 25,815,123.60 | 280 | 103,63 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Call | | 10,202.21000 | 10.20221 | 10,410,950 | 12.93 | 0.00 | 0 | | |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Call | | 6,436.97000 | 6.43697 | 6,644,900 | 12.69 | 0.00 | 0 | | |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Put | | 2,105.99000 | 2.10599 | 1,910,120 | 8.38 | 0.00 | 0 | | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Call | | 8,128.19000 | 8.12819 | 8,336,860 | 12.93 | 0.00 | 0 | | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Put | | 0.12000 | 0.00012 | 0,050 | 12.93 | 0.00 | 0 | 1,08 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Call | | 9,932.15000 | 9.93215 | 10,140,890 | 12.93 | 0.00 | 0 | | |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Put | | 0.00000 | 0.00000 | 0,000 | 12.93 | 0.00 | 0 | 47 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Call | | 2,049.41000 | 2.04941 | 2,211,480 | 10.58 | 0.00 | 0 | | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Put | | 0.00000 | 0.00000 | 0,000 | 12.93 | 0.00 | 0 | 38 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Call | | 2,468.96000 | 2.46896 | 2,643,870 | 10.83 | 0.00 | 0 | 38 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-------------|
| R2030 On 04/05/2023 Bond Future | 10.65 | Put | | | 116.30000 | 0.11630 | 82,470 | 10.83 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 11.34 | Call | | | 5,288.08000 | 5.28808 | 5,494,160 | 12.16 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 11.34 | Put | | | 6.00000 | 0.00600 | 3,340 | 12.16 | | 0.00 | 0 | 1% |
| R2030 On 04/05/2023 Bond Future | 10.42 | Call | | | 1,617.58000 | 1.61758 | 1,761,960 | 10.31 | | 0.00 | 0 | 4% |
| R2030 On 04/05/2023 Bond Future | 11.62 | Put | | | 1.62000 | 0.00162 | 0,810 | 12.69 | | 0.00 | 0 | 3% |
| R2030 On 04/05/2023 Bond Future | 10.52 | Call | | | 1,975.31000 | 1.97531 | 2,134,700 | 10.53 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 10.52 | Put | | | 188.86000 | 0.18886 | 139,510 | 10.53 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 10.53 | Call | | | 2,012.29000 | 2.01229 | 2,173,030 | 10.56 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 10.53 | Put | | | 182.12000 | 0.18212 | 134,120 | 10.56 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 10.42 | Put | | | 269.83000 | 0.26983 | 205,470 | 10.31 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 10.54 | Put | | | 175.55000 | 0.17555 | 128,880 | 10.58 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 9.78 | Call | | | 154.69000 | 0.15469 | 179,570 | 8.70 | | 0.00 | 0 | 3% |
| R2030 On 04/05/2023 Bond Future | 9.78 | Put | | | 1,680.79000 | 1.68079 | 1,496,930 | 8.70 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 10.00 | Call | | | 462.72000 | 0.46272 | 524,770 | 9.30 | | 0.00 | 0 | 1.0% |
| R2030 On 04/05/2023 Bond Future | 10.00 | Put | | | 987.86000 | 0.98786 | 841,170 | 9.30 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 9.03 | Call | | | 0.00000 | 0.00000 | 0,000 | 6.21 | | 0.00 | 0 | 3% |
| R2030 On 04/05/2023 Bond Future | 9.03 | Put | | | 5,044.79000 | 5.04479 | 4,836,050 | 6.21 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 9.58 | Call | | | 35.94000 | 0.03594 | 42,500 | 8.12 | | 0.00 | 0 | 1% |
| R2030 On 04/05/2023 Bond Future | 9.58 | Put | | | 2,484.12000 | 2.48412 | 2,281,940 | 8.12 | | 0.00 | 0 | |
| R2030 On 04/05/2023 Bond Future | 9.67 | Call | | | 74.19000 | 0.07419 | 87,060 | 8.38 | | 0.00 | 0 | 4% |
| R2030 On 03/08/2023 Bond Future | 12.59 | Put | | | 43.97000 | 0.04397 | 38,240 | 10.66 | | 0.00 | 0 | 1.0% |
| R2030 On 03/08/2023 Bond Future | 10.40 | Call | | | 2,202.78000 | 2.20278 | 2,321,120 | 9.11 | | 0.00 | 0 | 1.0% |
| R2030 On 03/08/2023 Bond Future | 10.40 | Put | | | 1,365.91000 | 1.36591 | 1,271,630 | 9.11 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 10.65 | Call | | | 2,896.66000 | 2.89666 | 3,034,140 | 9.34 | | 0.00 | 0 | 3% |
| R2030 On 03/08/2023 Bond Future | 11.36 | Call | | | 5,220.36000 | 5.22036 | 5,397,910 | 10.03 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 10.65 | Put | | | 993.27000 | 0.99327 | 918,130 | 9.34 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 11.34 | Call | | | 5,150.13000 | 5.15013 | 5,326,850 | 10.01 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 11.34 | Put | | | 385.67000 | 0.38567 | 349,770 | 10.01 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 11.36 | Put | | | 374.74000 | 0.37474 | 339,670 | 10.03 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 12.59 | Call | | | 9,697.76000 | 9.69776 | 9,904,650 | 10.66 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 12.89 | Call | | | 10,795.88000 | 10.79588 | 11,005,350 | 10.66 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 12.89 | Put | | | 22.21000 | 0.02221 | 19,060 | 10.66 | | 0.00 | 0 | 3% |
| R2030 On 03/08/2023 Bond Future | 11.35 | Call | | | 5,185.28000 | 5.18528 | 5,362,410 | 10.02 | | 0.00 | 0 | |
| R2030 On 03/08/2023 Bond Future | 11.35 | Put | | | 380.23000 | 0.38023 | 344,740 | 10.02 | | 0.00 | 0 | |
| R2030 On 02/11/2023 Bond Future | 10.82 | Call | | | 3,698.35000 | 3.69835 | 3,836,390 | 9.12 | | 0.00 | 0 | |
| R2030 On 02/11/2023 Bond Future | 10.82 | Put | | | 1,469.17000 | 1.46917 | 1,390,130 | 9.12 | | 0.00 | 0 | |
| R2030 On 02/11/2023 Bond Future | 9.57 | Call | | | 1,037.78000 | 1.03778 | 1,100,040 | 8.22 | | 0.00 | 0 | 8% |
| R2030 On 02/11/2023 Bond Future | 9.57 | Put | | | 4,114.95000 | 4.11495 | 3,960,130 | 8.22 | | 0.00 | 0 | |
| R2030 On 02/11/2023 Bond Future | 10.07 | Call | | | 1,875.43000 | 1.87543 | 1,968,900 | 8.51 | | 0.00 | 0 | 8% |
| R2030 On 02/11/2023 Bond Future | 11.57 | Put | | | 748.20000 | 0.74820 | 701,870 | 9.78 | | 0.00 | 0 | 8% |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Call | | 3,642.69000 | 3.64269 | 3,779,680 | 9.10 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Put | | 1,495.37000 | 1.49537 | 1,415,280 | 9.10 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Call | | 3,670.60000 | 3.67060 | 3,808,120 | 9.11 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.07 | Put | | 2,783.01000 | 2.78301 | 2,659,400 | 8.51 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Put | | 1,482.34000 | 1.48234 | 1,402,780 | 9.11 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 5,979.07000 | 5.97907 | 6,149,820 | 9.78 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 10.07 | Put | | 3,293.69000 | 3.29369 | 3,167,340 | 8.31 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.31 | Call | | 5,180.65000 | 5.18065 | 5,335,740 | 9.30 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.31 | Put | | 1,384.27000 | 1.38427 | 1,317,580 | 9.30 | 0.00 | 0 | 1,36 |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Call | | 5,296.41000 | 5.29641 | 5,453,020 | 9.33 | 0.00 | 0 | 40 |
| R2030 | On | 01/02/2024 | Bond Future | 9.57 | Call | | 1,274.08000 | 1.27408 | 1,342,190 | 8.01 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 9.57 | Put | | 4,563.92000 | 4.56392 | 4,410,250 | 8.01 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 9.93 | Call | | 1,850.23000 | 1.85023 | 1,937,920 | 8.22 | 0.00 | 0 | 1,36 |
| R2030 | On | 01/02/2024 | Bond Future | 9.93 | Put | | 3,615.74000 | 3.61574 | 3,481,650 | 8.22 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 12.10 | Put | | 764.52000 | 0.76452 | 723,410 | 9.87 | 0.00 | 0 | 40 |
| R2030 | On | 01/02/2024 | Bond Future | 10.07 | Call | | 2,112.55000 | 2.11255 | 2,207,980 | 8.31 | 0.00 | 0 | 40 |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Call | | 5,325.32000 | 5.32532 | 5,482,310 | 9.34 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Put | | 1,335.49000 | 1.33549 | 1,270,700 | 9.34 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Call | | 5,354.29000 | 5.35429 | 5,511,650 | 9.35 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Put | | 1,325.83000 | 1.32583 | 1,261,410 | 9.35 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 12.10 | Call | | 7,554.49000 | 7.55449 | 7,735,160 | 9.87 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Put | | 1,345.22000 | 1.34522 | 1,280,050 | 9.33 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.81 | Put | | 4,242.06000 | 4.24206 | 4,097,630 | 7.37 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.82 | Call | | 1,715.34000 | 1.71534 | 1,798,160 | 7.38 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.82 | Put | | 4,217.01000 | 4.21701 | 4,073,090 | 7.38 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.83 | Call | | 1,731.70000 | 1.73170 | 1,815,030 | 7.39 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.83 | Put | | 4,192.43000 | 4.19243 | 4,049,020 | 7.39 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.81 | Call | | 1,699.43000 | 1.69943 | 1,781,740 | 7.37 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 14,80 |
| Total For R2030 | | | | | | | | | | | 25,815,123.60 | 280 | 118,43 |
| R2032 | On | 04/05/2023 | Bond Future | | | 10.75613 | 86.73834 | 10.79757 | 86.52740 | 10.26 | 65,053,755.00 | 750 | 72,11 |
| R2032 | On | 03/08/2023 | Bond Future | | | 10.85294 | 88.54300 | 10.89611 | 88.32812 | 10.71 | 0.00 | 0 | 99,22 |
| R2032 | On | 02/11/2023 | Bond Future | | | 10.94778 | 86.26614 | 10.99287 | 86.04675 | 11.01 | 0.00 | 0 | 64,60 |
| R2032 | On | 01/02/2024 | Bond Future | | | 11.03780 | 88.15253 | 11.08492 | 87.92841 | 10.35 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | | | 11.13528 | 85.91402 | 11.18462 | 85.68490 | 10.14 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 65,053,755.00 | 750 | 235,94 |
| R2032 | On | 04/05/2023 | Bond Future | 9.80 | Call | | 0.01000 | 0.00001 | 0,010 | 7.38 | 0.00 | 0 | 50 |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Call | | 12,101.23000 | 12.10123 | 12,312,170 | 15.62 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Put | | 0.00000 | 0.00000 | 0,000 | 15.62 | 0.00 | 0 | 40 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intern |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2032 On 04/05/2023 Bond Future | 10.89 | Call | | | 1,060.02000 | 1.06002 | 1,164,260 | 11.53 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 11.06 | Call | | | 1,656.64000 | 1.65664 | 1,794,450 | 12.04 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 11.06 | Put | | | 336.57000 | 0.33657 | 263,440 | 12.04 | | 0.00 | 0 | 7: |
| R2032 On 04/05/2023 Bond Future | 10.69 | Call | | | 521.20000 | 0.52120 | 582,750 | 10.89 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.03 | Put | | | 4,022.29000 | 4.02229 | 3,811,640 | 8.45 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 11.37 | Call | | | 2,951.27000 | 2.95127 | 3,131,690 | 12.91 | | 0.00 | 0 | 4: |
| R2032 On 04/05/2023 Bond Future | 11.37 | Put | | | 106.25000 | 0.10625 | 75,730 | 12.91 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.88 | Call | | | 1,028.51000 | 1.02851 | 1,130,630 | 11.50 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.88 | Put | | | 610.96000 | 0.61096 | 502,140 | 11.50 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.30 | Call | | | 47.36000 | 0.04736 | 54,560 | 9.52 | | 0.00 | 0 | 5: |
| R2032 On 04/05/2023 Bond Future | 10.89 | Put | | | 592.00000 | 0.59200 | 485,300 | 11.53 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 11.00 | Call | | | 1,434.50000 | 1.43450 | 1,561,060 | 11.87 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 11.00 | Put | | | 413.87000 | 0.41387 | 329,490 | 11.87 | | 0.00 | 0 | 13,0: |
| R2032 On 04/05/2023 Bond Future | 10.53 | Put | | | 1,614.25000 | 1.61425 | 1,435,450 | 10.36 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.62 | Call | | | 381.42000 | 0.38142 | 429,150 | 10.66 | | 0.00 | 0 | 4: |
| R2032 On 04/05/2023 Bond Future | 10.62 | Put | | | 1,290.11000 | 1.29011 | 1,126,900 | 10.66 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.69 | Put | | | 1,070.17000 | 1.07017 | 920,780 | 10.89 | | 0.00 | 0 | 5: |
| R2032 On 04/05/2023 Bond Future | 10.87 | Call | | | 997.45000 | 0.99745 | 1,097,440 | 11.47 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.87 | Put | | | 630.41000 | 0.63041 | 519,460 | 11.47 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 9.80 | Put | | | 5,273.12000 | 5.27312 | 5,062,180 | 7.38 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 9.85 | Call | | | 0.05000 | 0.00005 | 0,050 | 7.62 | | 0.00 | 0 | 6,5: |
| R2032 On 04/05/2023 Bond Future | 9.85 | Put | | | 4,998.90000 | 4.99890 | 4,787,960 | 7.62 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.03 | Call | | | 1.88000 | 0.00188 | 2,170 | 8.45 | | 0.00 | 0 | 7: |
| R2032 On 04/05/2023 Bond Future | 10.30 | Put | | | 2,625.86000 | 2.62586 | 2,422,120 | 9.52 | | 0.00 | 0 | |
| R2032 On 04/05/2023 Bond Future | 10.53 | Call | | | 240.15000 | 0.24015 | 272,290 | 10.36 | | 0.00 | 0 | 7: |
| R2032 On 03/08/2023 Bond Future | 11.75 | Put | | | 733.06000 | 0.73306 | 679,500 | 11.89 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 11.76 | Call | | | 4,878.61000 | 4.87861 | 5,040,460 | 11.90 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 11.76 | Put | | | 723.70000 | 0.72370 | 670,670 | 11.90 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 9.60 | Call | | | 194.82000 | 0.19482 | 211,080 | 10.02 | | 0.00 | 0 | 1,5: |
| R2032 On 03/08/2023 Bond Future | 11.90 | Call | | | 5,406.55000 | 5.40655 | 5,575,460 | 12.07 | | 0.00 | 0 | 5,0: |
| R2032 On 03/08/2023 Bond Future | 11.90 | Put | | | 603.58000 | 0.60358 | 557,610 | 12.07 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 10.30 | Call | | | 827.63000 | 0.82763 | 881,520 | 10.28 | | 0.00 | 0 | 1,5: |
| R2032 On 03/08/2023 Bond Future | 9.60 | Put | | | 6,966.64000 | 6.96664 | 6,768,020 | 10.02 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 10.30 | Put | | | 3,858.55000 | 3.85855 | 3,697,560 | 10.28 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 11.75 | Call | | | 4,841.42000 | 4.84142 | 5,002,740 | 11.89 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 11.77 | Call | | | 4,915.87000 | 4.91587 | 5,078,260 | 11.91 | | 0.00 | 0 | |
| R2032 On 03/08/2023 Bond Future | 11.77 | Put | | | 714.44000 | 0.71444 | 661,950 | 11.91 | | 0.00 | 0 | |
| R2032 On 02/11/2023 Bond Future | 11.22 | Put | | | 2,366.38000 | 2.36638 | 2,267,620 | 11.50 | | 0.00 | 0 | |
| R2032 On 02/11/2023 Bond Future | 11.23 | Put | | | 2,347.12000 | 2.34712 | 2,248,930 | 11.51 | | 0.00 | 0 | |
| R2032 On 02/11/2023 Bond Future | 11.24 | Call | | | 3,517.67000 | 3.51767 | 3,639,430 | 11.52 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Put | | 2,328.24000 | 2.32824 | 2,230,610 | 11.52 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.90 | Call | | 5,608.55000 | 5.60855 | 5,763,060 | 12.25 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.90 | Put | | 1,347.54000 | 1.34754 | 1,282,660 | 12.25 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Call | | 3,460.36000 | 3.46036 | 3,580,990 | 11.50 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Call | | 3,488.84000 | 3.48884 | 3,610,040 | 11.51 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 10.76 | Put | | 4,095.20000 | 4.09520 | 3,965,840 | 10.36 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.83 | Call | | 5,461.55000 | 5.46155 | 5,607,710 | 11.37 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 12.62 | Call | | 8,076.43000 | 8.07643 | 8,249,910 | 12.14 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.83 | Put | | 2,017.67000 | 2.01767 | 1,939,710 | 11.37 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 12.62 | Put | | 1,177.86000 | 1.17786 | 1,127,220 | 12.14 | 0.00 | 0 | 1,20 |
| R2032 | On | 01/02/2024 | Bond Future | 10.01 | Call | | 1,194.86000 | 1.19486 | 1,251,070 | 9.87 | 0.00 | 0 | 1,20 |
| R2032 | On | 01/02/2024 | Bond Future | 10.01 | Put | | 6,504.21000 | 6.50421 | 6,336,300 | 9.87 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 10.76 | Call | | 2,534.03000 | 2.53403 | 2,628,790 | 10.36 | 0.00 | 0 | 1,20 |
| R2032 | On | 01/02/2024 | Bond Future | 11.84 | Call | | 5,492.68000 | 5.49268 | 5,639,250 | 11.38 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.84 | Put | | 2,003.83000 | 2.00383 | 1,926,280 | 11.38 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.85 | Call | | 5,524.15000 | 5.52415 | 5,671,130 | 11.39 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.85 | Put | | 1,990.36000 | 1.99036 | 1,913,220 | 11.39 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.55 | Put | | 5,186.51000 | 5.18651 | 5,042,160 | 9.81 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.56 | Call | | 2,196.54000 | 2.19654 | 2,281,810 | 9.82 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.56 | Put | | 5,157.21000 | 5.15721 | 5,013,360 | 9.82 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.54 | Call | | 2,158.28000 | 2.15828 | 2,242,560 | 9.81 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.54 | Put | | 5,215.94000 | 5.21594 | 5,071,100 | 9.81 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.55 | Call | | 2,177.37000 | 2.17737 | 2,262,140 | 9.81 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 35,95 |
| Total For R2032 | | | | | | | | | | | 65,053,755.00 | 750 | 271,93 |
| R2035 | On | 04/05/2023 | Bond Future | | | 11.31199 | 85.99020 | 11.35346 | 85.75414 | 12.06 | 9,286,941.60 | 108 | 27,63 |
| R2035 | On | 03/08/2023 | Bond Future | | | 11.41557 | 87.77933 | 11.45862 | 87.53877 | 12.64 | 0.00 | 0 | 50,68 |
| R2035 | On | 02/11/2023 | Bond Future | | | 11.52096 | 85.13992 | 11.56573 | 84.89430 | 12.82 | 0.00 | 0 | 99,90 |
| R2035 | On | 01/02/2024 | Bond Future | | | 11.62607 | 87.00163 | 11.67269 | 86.75067 | 12.37 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | | | 11.72879 | 84.38825 | 11.77732 | 84.13171 | 12.39 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 9,286,941.60 | 108 | 178,23 |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Call | | 0.00000 | 0.00000 | 0,000 | 10.95 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Put | | 9,190.38000 | 9.19038 | 8,954,320 | 10.95 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.55 | Put | | 4,750.60000 | 4.75060 | 4,515,080 | 11.10 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Call | | 9,527.94000 | 9.52794 | 9,763,980 | 15.08 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Put | | 0.03000 | 0.00003 | 0,010 | 15.08 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 11.80 | Call | | 2,630.06000 | 2.63006 | 2,824,390 | 12.95 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.80 | Put | | 146.52000 | 0.14652 | 104,790 | 12.95 | 0.00 | 0 | 1,03 |
| R2035 | On | 04/05/2023 | Bond Future | 11.87 | Call | | 2,968.94000 | 2.96894 | 3,172,790 | 13.07 | 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 Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2035 On 04/05/2023 Bond Future | 11.87 | Put | | | 105.56000 | 0.10556 | 73,350 | 13.07 | | 0.00 | 0 | 7 |
| R2035 On 04/05/2023 Bond Future | 12.46 | Call | | | 5,970.91000 | 5.97091 | 6,205,010 | 14.00 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 12.46 | Put | | | 4.13000 | 0.00413 | 2,170 | 14.00 | | 0.00 | 0 | 38 |
| R2035 On 04/05/2023 Bond Future | 11.20 | Call | | | 468.65000 | 0.46865 | 527,320 | 11.98 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.20 | Put | | | 1,346.89000 | 1.34689 | 1,169,500 | 11.98 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.21 | Call | | | 489.10000 | 0.48910 | 549,990 | 12.00 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.21 | Put | | | 1,309.72000 | 1.30972 | 1,134,550 | 12.00 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.22 | Call | | | 510.12000 | 0.51012 | 573,270 | 12.01 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.22 | Put | | | 1,273.17000 | 1.27317 | 1,100,260 | 12.01 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 10.60 | Call | | | 8.89000 | 0.00889 | 9,850 | 11.16 | | 0.00 | 0 | 38 |
| R2035 On 04/05/2023 Bond Future | 10.60 | Put | | | 4,447.85000 | 4.44785 | 4,212,750 | 11.16 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.05 | Call | | | 228.11000 | 0.22811 | 258,500 | 11.76 | | 0.00 | 0 | 7 |
| R2035 On 04/05/2023 Bond Future | 10.42 | Call | | | 1.40000 | 0.00140 | 1,490 | 10.96 | | 0.00 | 0 | 48 |
| R2035 On 04/05/2023 Bond Future | 10.42 | Put | | | 5,549.37000 | 5.54937 | 5,313,400 | 10.96 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 10.55 | Call | | | 5.52000 | 0.00552 | 6,060 | 11.10 | | 0.00 | 0 | 7 |
| R2035 On 04/05/2023 Bond Future | 11.05 | Put | | | 1,977.37000 | 1.97737 | 1,771,700 | 11.76 | | 0.00 | 0 | |
| R2035 On 04/05/2023 Bond Future | 11.17 | Call | | | 410.70000 | 0.41070 | 462,930 | 11.94 | | 0.00 | 0 | 48 |
| R2035 On 04/05/2023 Bond Future | 11.17 | Put | | | 1,462.14000 | 1.46214 | 1,278,310 | 11.94 | | 0.00 | 0 | |
| R2035 On 03/08/2023 Bond Future | 11.99 | Put | | | 1,350.99000 | 1.35099 | 1,266,940 | 13.72 | | 0.00 | 0 | |
| R2035 On 03/08/2023 Bond Future | 12.00 | Call | | | 4,279.16000 | 4.27916 | 4,436,380 | 13.74 | | 0.00 | 0 | |
| R2035 On 03/08/2023 Bond Future | 12.00 | Put | | | 1,335.46000 | 1.33546 | 1,252,120 | 13.74 | | 0.00 | 0 | |
| R2035 On 03/08/2023 Bond Future | 11.98 | Call | | | 4,204.11000 | 4.20411 | 4,359,910 | 13.71 | | 0.00 | 0 | |
| R2035 On 03/08/2023 Bond Future | 11.98 | Put | | | 1,366.52000 | 1.36652 | 1,281,760 | 13.71 | | 0.00 | 0 | |
| R2035 On 03/08/2023 Bond Future | 11.99 | Call | | | 4,241.66000 | 4.24166 | 4,398,170 | 13.72 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 10.62 | Put | | | 6,499.94000 | 6.49994 | 6,311,900 | 11.94 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 11.12 | Call | | | 2,035.33000 | 2.03533 | 2,125,640 | 12.38 | | 0.00 | 0 | 40 |
| R2035 On 02/11/2023 Bond Future | 11.42 | Call | | | 2,794.21000 | 2.79421 | 2,905,190 | 12.72 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 11.12 | Put | | | 4,526.67000 | 4.52667 | 4,371,360 | 12.38 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 11.42 | Put | | | 3,597.46000 | 3.59746 | 3,462,820 | 12.72 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 11.43 | Call | | | 2,821.76000 | 2.82176 | 2,933,410 | 12.74 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 11.43 | Put | | | 3,569.54000 | 3.56954 | 3,435,570 | 12.74 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 10.62 | Call | | | 1,088.28000 | 1.08828 | 1,145,860 | 11.94 | | 0.00 | 0 | 40 |
| R2035 On 02/11/2023 Bond Future | 12.85 | Call | | | 7,758.11000 | 7.75811 | 7,947,050 | 14.58 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 12.85 | Put | | | 1,125.95000 | 1.12595 | 1,069,270 | 14.58 | | 0.00 | 0 | 40 |
| R2035 On 02/11/2023 Bond Future | 11.41 | Call | | | 2,766.81000 | 2.76681 | 2,877,100 | 12.71 | | 0.00 | 0 | |
| R2035 On 02/11/2023 Bond Future | 11.41 | Put | | | 3,625.57000 | 3.62557 | 3,490,240 | 12.71 | | 0.00 | 0 | |
| R2035 On 01/02/2024 Bond Future | 10.62 | Call | | | 1,470.39000 | 1.47039 | 1,536,170 | 11.67 | | 0.00 | 0 | 40 |
| R2035 On 01/02/2024 Bond Future | 10.62 | Put | | | 7,405.55000 | 7.40555 | 7,220,370 | 11.67 | | 0.00 | 0 | |
| R2035 On 01/02/2024 Bond Future | 11.12 | Call | | | 2,428.90000 | 2.42890 | 2,522,750 | 12.02 | | 0.00 | 0 | 40 |
| R2035 On 01/02/2024 Bond Future | 12.18 | Put | | | 2,775.90000 | 2.77590 | 2,677,060 | 13.11 | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2035 | On | 01/02/2024 | Bond Future | 12.19 | Call | | | 5,472.54000 | 5.47254 | 5,625,150 | 13.12 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 11.12 | Put | | | 5,473.76000 | 5.47376 | 5,316,650 | 12.02 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.19 | Put | | | 2,757.76000 | 2.75776 | 2,659,410 | 13.12 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.20 | Call | | | 5,506.05000 | 5.50605 | 5,659,130 | 13.13 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.20 | Put | | | 2,740.04000 | 2.74004 | 2,642,160 | 13.13 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 13.46 | Call | | | 10,066.94000 | 10.06694 | 10,267,310 | 14.55 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 13.46 | Put | | | 1,199.01000 | 1.19901 | 1,148,420 | 14.55 | 0.00 | 0 | 40 |
| R2035 | On | 01/02/2024 | Bond Future | 12.18 | Call | | | 5,439.39000 | 5.43939 | 5,591,510 | 13.11 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.19 | Call | | | 2,824.04000 | 2.82404 | 2,924,000 | 12.13 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.19 | Put | | | 6,004.71000 | 6.00471 | 5,848,130 | 12.13 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.20 | Call | | | 2,846.69000 | 2.84669 | 2,947,180 | 12.14 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.20 | Put | | | 5,971.79000 | 5.97179 | 5,815,740 | 12.14 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.21 | Call | | | 2,869.09000 | 2.86909 | 2,970,110 | 12.15 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.21 | Put | | | 5,938.68000 | 5.93868 | 5,783,160 | 12.15 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 8,35 |
| Total For R2035 | | | | | | | | | | | | 9,286,941.60 | 108 | 186,61 |
| R2037 | On | 04/05/2023 | Bond Future | | | 11.59848 | 81.23868 | 11.65515 | 80.91582 | | 13.01 | 961,865,971.20 | 11,840 | 35,56 |
| R2037 | On | 03/08/2023 | Bond Future | | | 11.71165 | 78.67117 | 11.77047 | 78.34197 | | 14.37 | 914,158,995.40 | 11,620 | 120,74 |
| R2037 | On | 02/11/2023 | Bond Future | | | 11.81439 | 80.34601 | 11.87541 | 80.00987 | | 13.87 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | | | 11.91617 | 77.84676 | 11.97956 | 77.50327 | | 14.20 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | | | 12.02551 | 79.54436 | 12.09137 | 79.19333 | | 13.74 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | | 1,876,024,966.60 | 23,460 | 156,30 |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Put | | | 2,239.26000 | 2.23926 | 1,956,970 | 12.67 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.94 | Call | | | 1,906.70000 | 1.90670 | 2,140,120 | 13.77 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.94 | Put | | | 312.93000 | 0.31293 | 223,490 | 13.77 | 0.00 | 0 | 70 |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Call | | | 10,589.08000 | 10.58908 | 10,911,930 | 16.40 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Put | | | 0.01000 | 0.00001 | 0,000 | 16.40 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Call | | | 193.73000 | 0.19373 | 236,340 | 12.69 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Call | | | 183.31000 | 0.18331 | 223,880 | 12.67 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Put | | | 2,190.72000 | 2.19072 | 1,910,470 | 12.69 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Call | | | 204.60000 | 0.20460 | 249,290 | 12.71 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Put | | | 2,142.69000 | 2.14269 | 1,864,520 | 12.71 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Call | | | 1,275.89000 | 1.27589 | 1,461,490 | 13.49 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Put | | | 571.41000 | 0.57141 | 434,150 | 13.49 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 10.95 | Call | | | 15.77000 | 0.01577 | 19,720 | 12.15 | 0.00 | 0 | 70 |
| R2037 | On | 04/05/2023 | Bond Future | 10.95 | Put | | | 4,175.73000 | 4.17573 | 3,856,820 | 12.15 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Call | | | 30.37000 | 0.03037 | 37,910 | 12.26 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Put | | | 3,702.42000 | 3.70242 | 3,387,100 | 12.26 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Put | | | 1,716.67000 | 1.71667 | 1,587,550 | 15.40 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Call | | 3,666.58000 | 3.66658 | 3,867,680 | 15.42 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Put | | 1,697.86000 | 1.69786 | 1,569,760 | 15.42 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 10.30 | Call | | 159.94000 | 0.15994 | 179,880 | 13.04 | 0.00 | 0 | 1,80 |
| R2037 | On | 03/08/2023 | Bond Future | 10.30 | Put | | 9,036.32000 | 9.03632 | 8,727,060 | 13.04 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 3,701.82000 | 3.70182 | 3,903,940 | 15.43 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 1,679.39000 | 1.67939 | 1,552,310 | 15.43 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 11.00 | Call | | 765.43000 | 0.76543 | 837,190 | 13.62 | 0.00 | 0 | 1,80 |
| R2037 | On | 03/08/2023 | Bond Future | 11.00 | Put | | 5,243.40000 | 5.24340 | 4,985,960 | 13.62 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Call | | 3,631.62000 | 3.63162 | 3,831,700 | 15.40 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Put | | 4,154.33000 | 4.15433 | 3,959,540 | 13.64 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Call | | 2,399.65000 | 2.39965 | 2,539,130 | 13.61 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Put | | 4,217.03000 | 4.21703 | 4,020,370 | 13.61 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Call | | 2,424.97000 | 2.42497 | 2,565,390 | 13.63 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Put | | 4,185.58000 | 4.18558 | 3,989,860 | 13.63 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 2,450.43000 | 2.45043 | 2,591,780 | 13.64 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.32 | Put | | 3,201.92000 | 3.20192 | 3,058,690 | 14.90 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.33 | Call | | 5,041.14000 | 5.04114 | 5,242,080 | 14.91 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.33 | Put | | 3,181.69000 | 3.18169 | 3,039,140 | 14.91 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.31 | Call | | 4,977.38000 | 4.97738 | 5,176,960 | 14.89 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.31 | Put | | 3,222.28000 | 3.22228 | 3,078,370 | 14.89 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.32 | Call | | 5,009.22000 | 5.00922 | 5,209,480 | 14.90 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.44 | Call | | 2,806.00000 | 2.80600 | 2,942,320 | 13.27 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.44 | Put | | 6,382.23000 | 6.38223 | 6,167,520 | 13.27 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.45 | Call | | 2,827.58000 | 2.82758 | 2,964,610 | 13.27 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.45 | Put | | 6,347.11000 | 6.34711 | 6,133,110 | 13.27 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.43 | Call | | 2,784.82000 | 2.78482 | 2,920,450 | 13.26 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.43 | Put | | 6,417.80000 | 6.41780 | 6,202,400 | 13.26 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 6,20 |
| Total For R2037 | | | | | | | | | | | 1,876,024,966.60 | 23,460 | 162,50 |
| R2040 | On | 04/05/2023 | Bond Future | | | 11.83882 | 81.92634 | 11.89551 | 81.58512 | 13.88 | 444,860,026.20 | 5,430 | 20,20 |
| R2040 | On | 03/08/2023 | Bond Future | | | 11.95465 | 79.12264 | 12.01347 | 78.77471 | 15.38 | 429,635,935.20 | 5,430 | 136,80 |
| R2040 | On | 02/11/2023 | Bond Future | | | 12.06009 | 80.80711 | 12.12108 | 80.45181 | 14.86 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2024 | Bond Future | | | 12.16490 | 78.06757 | 12.22821 | 77.70457 | 15.28 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2024 | Bond Future | | | 12.27660 | 79.76991 | 12.34233 | 79.39893 | 14.93 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | 874,495,961.40 | 10,860 | 157,00 |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Call | | 0.00000 | 0.00000 | 0,000 | 12.66 | 0.00 | 0 | 30 |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Put | | 11,507.68000 | 11.50768 | 11,166,460 | 12.66 | 0.00 | 0 | 40 |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Put | | 0.48000 | 0.00048 | 0,190 | 16.97 | 0.00 | 0 | 40 |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Call | | 106.10000 | 0.10610 | 130,320 | 13.32 | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| R2040 On 04/05/2023 Bond Future | 12.05 | Put | | | 557.76000 | 0.55776 | 421,320 | 14.43 | | 0.00 | 0 | 68 |
| R2040 On 04/05/2023 Bond Future | 11.03 | Call | | | 4.18000 | 0.00418 | 5,170 | 12.74 | | 0.00 | 0 | 68 |
| R2040 On 04/05/2023 Bond Future | 10.92 | Put | | | 6,209.40000 | 6.20940 | 5,868,460 | 12.60 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 12.78 | Call | | | 5,059.72000 | 5.05972 | 5,391,040 | 15.79 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 12.78 | Put | | | 22.02000 | 0.02202 | 12,120 | 15.79 | | 0.00 | 0 | 38 |
| R2040 On 04/05/2023 Bond Future | 13.45 | Call | | | 8,522.22000 | 8.52222 | 8,863,150 | 16.97 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.42 | Call | | | 99.56000 | 0.09956 | 122,400 | 13.30 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.42 | Put | | | 3,034.64000 | 3.03464 | 2,716,260 | 13.30 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.43 | Put | | | 2,977.72000 | 2.97772 | 2,660,720 | 13.32 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.48 | Call | | | 143.86000 | 0.14386 | 175,920 | 13.40 | | 0.00 | 0 | 48 |
| R2040 On 04/05/2023 Bond Future | 11.48 | Put | | | 2,699.30000 | 2.69930 | 2,390,140 | 13.40 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 12.05 | Call | | | 1,476.05000 | 1.47605 | 1,680,830 | 14.43 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 10.73 | Call | | | 0.12000 | 0.00012 | 0,140 | 12.39 | | 0.00 | 0 | 48 |
| R2040 On 04/05/2023 Bond Future | 10.73 | Put | | | 7,505.04000 | 7.50504 | 7,163,840 | 12.39 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 10.92 | Call | | | 1.29000 | 0.00129 | 1,570 | 12.60 | | 0.00 | 0 | 38 |
| R2040 On 04/05/2023 Bond Future | 11.03 | Put | | | 5,475.11000 | 5.47511 | 5,134,880 | 12.74 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.41 | Call | | | 93.38000 | 0.09338 | 114,890 | 13.28 | | 0.00 | 0 | |
| R2040 On 04/05/2023 Bond Future | 11.41 | Put | | | 3,092.01000 | 3.09201 | 2,772,300 | 13.28 | | 0.00 | 0 | |
| R2040 On 03/08/2023 Bond Future | 12.23 | Put | | | 2,142.35000 | 2.14235 | 1,990,610 | 16.23 | | 0.00 | 0 | |
| R2040 On 03/08/2023 Bond Future | 12.21 | Call | | | 3,333.07000 | 3.33307 | 3,526,990 | 16.20 | | 0.00 | 0 | |
| R2040 On 03/08/2023 Bond Future | 12.21 | Put | | | 2,187.87000 | 2.18787 | 2,033,860 | 16.20 | | 0.00 | 0 | |
| R2040 On 03/08/2023 Bond Future | 12.22 | Call | | | 3,367.76000 | 3.36776 | 3,562,820 | 16.22 | | 0.00 | 0 | |
| R2040 On 03/08/2023 Bond Future | 12.22 | Put | | | 2,165.00000 | 2.16500 | 2,012,130 | 16.22 | | 0.00 | 0 | |
| R2040 On 03/08/2023 Bond Future | 12.23 | Call | | | 3,402.61000 | 3.40261 | 3,598,800 | 16.23 | | 0.00 | 0 | |
| R2040 On 02/11/2023 Bond Future | 11.60 | Call | | | 2,102.78000 | 2.10278 | 2,231,840 | 14.32 | | 0.00 | 0 | |
| R2040 On 02/11/2023 Bond Future | 11.60 | Put | | | 5,221.53000 | 5.22153 | 4,995,290 | 14.32 | | 0.00 | 0 | |
| R2040 On 02/11/2023 Bond Future | 11.58 | Call | | | 2,055.57000 | 2.05557 | 2,182,690 | 14.29 | | 0.00 | 0 | |
| R2040 On 02/11/2023 Bond Future | 11.58 | Put | | | 5,297.86000 | 5.29786 | 5,069,680 | 14.29 | | 0.00 | 0 | |
| R2040 On 02/11/2023 Bond Future | 11.59 | Call | | | 2,078.99000 | 2.07899 | 2,207,080 | 14.31 | | 0.00 | 0 | |
| R2040 On 02/11/2023 Bond Future | 11.59 | Put | | | 5,259.47000 | 5.25947 | 5,032,260 | 14.31 | | 0.00 | 0 | |
| R2040 On 01/02/2024 Bond Future | 12.34 | Put | | | 3,998.50000 | 3.99850 | 3,830,490 | 15.72 | | 0.00 | 0 | |
| R2040 On 01/02/2024 Bond Future | 12.35 | Call | | | 4,664.59000 | 4.66459 | 4,860,330 | 15.74 | | 0.00 | 0 | |
| R2040 On 01/02/2024 Bond Future | 12.35 | Put | | | 3,973.67000 | 3.97367 | 3,806,410 | 15.74 | | 0.00 | 0 | |
| R2040 On 01/02/2024 Bond Future | 12.33 | Call | | | 4,601.32000 | 4.60132 | 4,795,560 | 15.71 | | 0.00 | 0 | |
| R2040 On 01/02/2024 Bond Future | 12.33 | Put | | | 4,023.20000 | 4.02320 | 3,854,440 | 15.71 | | 0.00 | 0 | |
| R2040 On 01/02/2024 Bond Future | 12.34 | Call | | | 4,633.05000 | 4.63305 | 4,828,040 | 15.72 | | 0.00 | 0 | |
| R2040 On 02/05/2024 Bond Future | 11.61 | Call | | | 2,974.06000 | 2.97406 | 3,114,710 | 14.56 | | 0.00 | 0 | |
| R2040 On 02/05/2024 Bond Future | 11.61 | Put | | | 7,269.01000 | 7.26901 | 7,038,680 | 14.56 | | 0.00 | 0 | |
| R2040 On 02/05/2024 Bond Future | 11.62 | Call | | | 2,997.31000 | 2.99731 | 3,138,690 | 14.57 | | 0.00 | 0 | |
| R2040 On 02/05/2024 Bond Future | 11.62 | Put | | | 7,231.15000 | 7.23115 | 7,001,550 | 14.57 | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| R2040 On 02/05/2024 Bond Future | 11.60 | Call | | | 2,950.90000 | 2.95090 | 3,090,820 | 14.55 | | 0.00 | 0 | |
| R2040 On 02/05/2024 Bond Future | 11.60 | Put | | | 7,307.04000 | 7.30704 | 7,075,980 | 14.55 | | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | 0.00 | 0 | 3,95 |
| Total For R2040 | | | | | | | | | | 874,495,961.40 | 10,860 | 161,08 |
| R2044 On 04/05/2023 Bond Future | | | 11.90314 | 78.25820 | 11.95978 | 77.91469 | | 14.84 | | 166,846,482.40 | 2,132 | 30,44 |
| R2044 On 03/08/2023 Bond Future | | | 12.01477 | 75.50347 | 12.07350 | 75.15320 | | 16.48 | | 160,973,398.04 | 2,132 | 81,46 |
| R2044 On 02/11/2023 Bond Future | | | 12.11622 | 77.11088 | 12.17707 | 76.75319 | | 15.94 | | 0.00 | 0 | |
| R2044 On 01/02/2024 Bond Future | | | 12.21692 | 74.41569 | 12.28003 | 74.05025 | | 16.29 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | | | 12.32378 | 76.03838 | 12.38925 | 75.66490 | | 15.46 | | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | 327,819,880.44 | 4,264 | 111,90 |
| R2044 On 04/05/2023 Bond Future | 11.41 | Call | | | 66.56000 | 0.06656 | 81,620 | 14.20 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 11.41 | Put | | | 3,514.47000 | 3.51447 | 3,186,020 | 14.20 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 11.75 | Put | | | 1,721.65000 | 1.72165 | 1,460,070 | 14.84 | | 0.00 | 0 | 4,42 |
| R2044 On 04/05/2023 Bond Future | 12.00 | Call | | | 1,090.39000 | 1.09039 | 1,255,760 | 15.33 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 12.00 | Put | | | 848.05000 | 0.84805 | 669,910 | 15.33 | | 0.00 | 0 | 4,42 |
| R2044 On 04/05/2023 Bond Future | 12.25 | Call | | | 2,076.22000 | 2.07622 | 2,321,430 | 15.84 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 11.42 | Call | | | 71.26000 | 0.07126 | 87,330 | 14.22 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 11.42 | Put | | | 3,454.13000 | 3.45413 | 3,126,690 | 14.22 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 11.43 | Call | | | 76.20000 | 0.07620 | 93,330 | 14.24 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 12.25 | Put | | | 356.36000 | 0.35636 | 258,060 | 15.84 | | 0.00 | 0 | 1,75 |
| R2044 On 04/05/2023 Bond Future | 11.43 | Put | | | 3,394.12000 | 3.39412 | 3,067,740 | 14.24 | | 0.00 | 0 | |
| R2044 On 04/05/2023 Bond Future | 11.75 | Call | | | 436.17000 | 0.43617 | 518,100 | 14.84 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 12.00 | Put | | | 2,894.72000 | 2.89472 | 2,707,650 | 16.48 | | 0.00 | 0 | 4,75 |
| R2044 On 03/08/2023 Bond Future | 12.15 | Call | | | 2,931.30000 | 2.93130 | 3,112,920 | 16.76 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 12.15 | Put | | | 2,479.12000 | 2.47912 | 2,310,470 | 16.76 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 12.16 | Put | | | 2,453.39000 | 2.45339 | 2,285,940 | 16.78 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 12.17 | Call | | | 2,997.54000 | 2.99754 | 3,181,560 | 16.80 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 12.17 | Put | | | 2,427.90000 | 2.42790 | 2,261,650 | 16.80 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 11.75 | Call | | | 1,756.91000 | 1.75691 | 1,888,340 | 16.03 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 11.75 | Put | | | 3,720.81000 | 3.72081 | 3,501,970 | 16.03 | | 0.00 | 0 | 3,01 |
| R2044 On 03/08/2023 Bond Future | 12.00 | Call | | | 2,455.93000 | 2.45593 | 2,619,130 | 16.48 | | 0.00 | 0 | |
| R2044 On 03/08/2023 Bond Future | 12.16 | Call | | | 2,964.34000 | 2.96434 | 3,147,160 | 16.78 | | 0.00 | 0 | |
| R2044 On 02/11/2023 Bond Future | 11.57 | Call | | | 1,982.05000 | 1.98205 | 2,104,760 | 15.33 | | 0.00 | 0 | |
| R2044 On 02/11/2023 Bond Future | 11.57 | Put | | | 5,683.03000 | 5.68303 | 5,448,050 | 15.33 | | 0.00 | 0 | |
| R2044 On 02/11/2023 Bond Future | 11.55 | Call | | | 1,936.35000 | 1.93635 | 2,057,130 | 15.30 | | 0.00 | 0 | |
| R2044 On 02/11/2023 Bond Future | 11.55 | Put | | | 5,764.42000 | 5.76442 | 5,527,510 | 15.30 | | 0.00 | 0 | |
| R2044 On 02/11/2023 Bond Future | 11.56 | Call | | | 1,959.24000 | 1.95924 | 2,080,980 | 15.31 | | 0.00 | 0 | |
| R2044 On 02/11/2023 Bond Future | 11.56 | Put | | | 5,723.72000 | 5.72372 | 5,487,770 | 15.31 | | 0.00 | 0 | |
| R2044 On 01/02/2024 Bond Future | 12.28 | Put | | | 4,371.85000 | 4.37185 | 4,194,730 | 16.68 | | 0.00 | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|---------------|
| R2044 On 01/02/2024 Bond Future | 12.29 | Call | | | 4,402.78000 | 4.40278 | 4,591,870 | 16.69 | | 0.00 | 0 | |
| R2044 On 01/02/2024 Bond Future | 12.29 | Put | | | 4,345.32000 | 4.34532 | 4,168,970 | 16.69 | | 0.00 | 0 | |
| R2044 On 01/02/2024 Bond Future | 12.27 | Call | | | 4,340.66000 | 4.34066 | 4,528,220 | 16.66 | | 0.00 | 0 | |
| R2044 On 01/02/2024 Bond Future | 12.27 | Put | | | 4,398.54000 | 4.39854 | 4,220,660 | 16.66 | | 0.00 | 0 | |
| R2044 On 01/02/2024 Bond Future | 12.28 | Call | | | 4,371.68000 | 4.37168 | 4,560,000 | 16.68 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | 11.66 | Call | | | 2,848.59000 | 2.84859 | 2,988,860 | 14.89 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | 11.66 | Put | | | 7,194.03000 | 7.19403 | 6,960,820 | 14.89 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | 11.67 | Call | | | 2,870.94000 | 2.87094 | 3,011,950 | 14.90 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | 11.67 | Put | | | 7,153.94000 | 7.15394 | 6,921,470 | 14.90 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | 11.65 | Call | | | 2,826.05000 | 2.82605 | 2,965,560 | 14.88 | | 0.00 | 0 | |
| R2044 On 02/05/2024 Bond Future | 11.65 | Put | | | 7,234.01000 | 7.23401 | 7,000,040 | 14.88 | | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | 0.00 | 0 | 18,47 |
| Total For R2044 | | | | | | | | | | 327,819,880.44 | 4,264 | 130,38 |
| R2048 On 04/05/2023 Bond Future | | | 11.85132 | 76.97017 | 11.90782 | 76.61982 | | 15.55 | | 847,133,691.02 | 11,006 | 28,37 |
| R2048 On 03/08/2023 Bond Future | | | 11.95194 | 78.57162 | 12.01046 | 78.21433 | | 16.34 | | 837,259,182.72 | 10,656 | 235,77 |
| R2048 On 02/11/2023 Bond Future | | | 12.05341 | 75.79967 | 12.11407 | 75.43485 | | 16.71 | | 0.00 | 0 | 11,06 |
| R2048 On 01/02/2024 Bond Future | | | 12.15450 | 77.45722 | 12.21744 | 77.08445 | | 16.13 | | 0.00 | 0 | |
| R2048 On 02/05/2024 Bond Future | | | 12.25253 | 74.69903 | 12.31778 | 74.31807 | | 16.17 | | 0.00 | 0 | 13,00 |
| Total R2048 Future | | | | | | | | | | 1,684,392,873.74 | 21,662 | 288,10 |
| R2048 On 04/05/2023 Bond Future | 10.40 | Call | | | 0.00000 | 0.00000 | 0,000 | 14.09 | | 0.00 | 0 | 1,50 |
| R2048 On 04/05/2023 Bond Future | 10.40 | Put | | | 10,435.56000 | 10.43556 | 10,085,210 | 14.09 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.10 | Call | | | 8.66000 | 0.00866 | 10,610 | 14.39 | | 0.00 | 0 | 1,50 |
| R2048 On 04/05/2023 Bond Future | 11.10 | Put | | | 5,305.58000 | 5.30558 | 4,957,180 | 14.39 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.33 | Call | | | 56.17000 | 0.05617 | 68,860 | 14.75 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.33 | Put | | | 3,779.89000 | 3.77989 | 3,442,230 | 14.75 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.34 | Call | | | 60.28000 | 0.06028 | 73,870 | 14.77 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.34 | Put | | | 3,716.82000 | 3.71682 | 3,380,060 | 14.77 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.35 | Call | | | 64.65000 | 0.06465 | 79,180 | 14.79 | | 0.00 | 0 | |
| R2048 On 04/05/2023 Bond Future | 11.35 | Put | | | 3,654.10000 | 3.65410 | 3,318,280 | 14.79 | | 0.00 | 0 | |
| R2048 On 03/08/2023 Bond Future | 12.10 | Call | | | 3,124.14000 | 3.12414 | 3,310,220 | 16.99 | | 0.00 | 0 | |
| R2048 On 03/08/2023 Bond Future | 12.10 | Put | | | 2,583.25000 | 2.58325 | 2,412,040 | 16.99 | | 0.00 | 0 | |
| R2048 On 03/08/2023 Bond Future | 12.11 | Call | | | 3,158.12000 | 3.15812 | 3,345,380 | 17.01 | | 0.00 | 0 | |
| R2048 On 03/08/2023 Bond Future | 12.11 | Put | | | 2,557.26000 | 2.55726 | 2,387,230 | 17.01 | | 0.00 | 0 | |
| R2048 On 03/08/2023 Bond Future | 12.09 | Call | | | 3,090.32000 | 3.09032 | 3,275,210 | 16.97 | | 0.00 | 0 | |
| R2048 On 03/08/2023 Bond Future | 12.09 | Put | | | 2,609.49000 | 2.60949 | 2,437,090 | 16.97 | | 0.00 | 0 | |
| R2048 On 02/11/2023 Bond Future | 11.48 | Call | | | 1,970.66000 | 1.97066 | 2,093,400 | 15.95 | | 0.00 | 0 | |
| R2048 On 02/11/2023 Bond Future | 11.48 | Put | | | 5,946.57000 | 5.94657 | 5,704,490 | 15.95 | | 0.00 | 0 | |
| R2048 On 02/11/2023 Bond Future | 11.49 | Call | | | 1,993.32000 | 1.99332 | 2,117,040 | 15.96 | | 0.00 | 0 | |
| R2048 On 02/11/2023 Bond Future | 11.49 | Put | | | 5,903.63000 | 5.90363 | 5,662,530 | 15.96 | | 0.00 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|---------------|------------------|------------|
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Call | | 1,948.36000 | 1.94836 | 2,070,120 | 15.94 | | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Put | | 5,989.96000 | 5.98996 | 5,746,900 | 15.94 | | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.15 | Call | | 4,272.60000 | 4.27260 | 4,459,180 | 16.33 | | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.15 | Put | | 4,672.15000 | 4.67215 | 4,485,960 | 16.33 | | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.16 | Call | | 4,303.67000 | 4.30367 | 4,491,040 | 16.35 | | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.16 | Put | | 4,643.73000 | 4.64373 | 4,458,330 | 16.35 | | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 4,241.90000 | 4.24190 | 4,427,680 | 16.32 | | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 4,701.02000 | 4.70102 | 4,514,030 | 16.32 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.47 | Call | | 2,650.62000 | 2.65062 | 2,784,850 | 15.44 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.47 | Put | | 7,887.28000 | 7.88728 | 7,640,550 | 15.44 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.48 | Call | | 2,672.63000 | 2.67263 | 2,807,640 | 15.45 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.48 | Put | | 7,843.73000 | 7.84373 | 7,597,780 | 15.45 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.46 | Call | | 2,628.70000 | 2.62870 | 2,762,160 | 15.44 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.46 | Put | | 7,931.02000 | 7.93102 | 7,683,520 | 15.44 | | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 3,00 | |
| Total For R2048 | | | | | | | | | | | 1,684,392,873.74 | 21,662 | 291,10 | |
| R209 | On | 04/05/2023 | Bond Future | | | 11.36053 | 66.48942 | 11.41193 | 66.23316 | 13.65 | | 0.00 | 0 | 19,14 |
| R209 | On | 03/08/2023 | Bond Future | | | 11.45514 | 67.87280 | 11.50829 | 67.61156 | 14.34 | | 0.00 | 0 | 11,66 |
| R209 | On | 02/11/2023 | Bond Future | | | 11.54784 | 66.16485 | 11.60290 | 65.89804 | 14.50 | | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | | | 11.63632 | 67.61169 | 11.69334 | 67.33912 | 14.07 | | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | | | 11.73007 | 65.93394 | 11.78919 | 65.65535 | 14.20 | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 0.00 | 0 | 30,83 | |
| R209 | On | 04/05/2023 | Bond Future | 10.00 | Call | | 0.00000 | 0.00000 | 0,000 | 12.31 | | 0.00 | 0 | 50 |
| R209 | On | 04/05/2023 | Bond Future | 10.00 | Put | | 7,576.86000 | 7.57686 | 7,320,600 | 12.31 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 10.50 | Call | | 1.62000 | 0.00162 | 1,910 | 12.50 | | 0.00 | 0 | 4,50 |
| R209 | On | 04/05/2023 | Bond Future | 10.50 | Put | | 4,763.26000 | 4.76326 | 4,507,290 | 12.50 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.00 | Call | | 109.17000 | 0.10917 | 131,040 | 13.21 | | 0.00 | 0 | 1,21 |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Put | | 1,812.05000 | 1.81205 | 1,590,940 | 13.37 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Call | | 193.92000 | 0.19392 | 230,800 | 13.39 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Put | | 1,770.82000 | 1.77082 | 1,551,440 | 13.39 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Call | | 204.48000 | 0.20448 | 243,140 | 13.40 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Put | | 1,730.02000 | 1.73002 | 1,512,420 | 13.40 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.00 | Put | | 2,202.78000 | 2.20278 | 1,968,390 | 13.21 | | 0.00 | 0 | 8,21 |
| R209 | On | 04/05/2023 | Bond Future | 11.50 | Call | | 991.20000 | 0.99120 | 1,126,880 | 14.11 | | 0.00 | 0 | 2,21 |
| R209 | On | 04/05/2023 | Bond Future | 11.50 | Put | | 555.35000 | 0.55535 | 434,770 | 14.11 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 12.50 | Call | | 5,115.25000 | 5.11525 | 5,369,360 | 15.92 | | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 12.50 | Put | | 4.26000 | 0.00426 | 2,110 | 15.92 | | 0.00 | 0 | 9,71 |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Call | | 183.72000 | 0.18372 | 218,870 | 13.37 | | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Call | | 3,432.66000 | 3.43266 | 3,598,660 | 15.49 | | 0.00 | 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 |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|--------------|
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Put | | 1,316.72000 | 1.31672 | 1,221,480 | 15.49 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 10.70 | Call | | 595.59000 | 0.59559 | 647,560 | 13.53 | 0.00 | 0 | 1,80 |
| R209 | On | 03/08/2023 | Bond Future | 10.70 | Put | | 4,729.97000 | 4.72997 | 4,520,700 | 13.53 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Call | | 3,369.24000 | 3.36924 | 3,533,640 | 15.46 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Put | | 1,347.02000 | 1.34702 | 1,250,180 | 15.46 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Call | | 3,400.97000 | 3.40097 | 3,566,170 | 15.48 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Put | | 1,331.86000 | 1.33186 | 1,235,820 | 15.48 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 10.00 | Call | | 117.38000 | 0.11738 | 130,840 | 13.01 | 0.00 | 0 | 1,80 |
| R209 | On | 03/08/2023 | Bond Future | 10.00 | Put | | 8,128.51000 | 8.12851 | 7,880,730 | 13.01 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Call | | 2,210.32000 | 2.21032 | 2,325,500 | 14.30 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Put | | 3,448.40000 | 3.44840 | 3,296,770 | 14.30 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Call | | 2,164.61000 | 2.16461 | 2,278,280 | 14.27 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Put | | 3,501.98000 | 3.50198 | 3,348,840 | 14.27 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Call | | 2,187.40000 | 2.18740 | 2,301,830 | 14.28 | 0.00 | 0 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Put | | 3,475.10000 | 3.47510 | 3,322,720 | 14.28 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 4,628.13000 | 4.62813 | 4,792,700 | 14.86 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 2,546.41000 | 2.54641 | 2,438,410 | 14.86 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.12 | Call | | 4,570.55000 | 4.57055 | 4,734,040 | 14.84 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.12 | Put | | 2,580.05000 | 2.58005 | 2,470,970 | 14.84 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.13 | Call | | 4,599.31000 | 4.59931 | 4,763,340 | 14.85 | 0.00 | 0 | |
| R209 | On | 01/02/2024 | Bond Future | 12.13 | Put | | 2,563.17000 | 2.56317 | 2,454,630 | 14.85 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | 11.19 | Call | | 2,514.90000 | 2.51490 | 2,625,200 | 13.91 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | 11.19 | Put | | 5,415.90000 | 5.41590 | 5,247,610 | 13.91 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | 11.17 | Call | | 2,475.13000 | 2.47513 | 2,584,280 | 13.89 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | 11.17 | Put | | 5,475.99000 | 5.47599 | 5,306,550 | 13.89 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | 11.18 | Call | | 2,494.98000 | 2.49498 | 2,604,700 | 13.90 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | 11.18 | Put | | 5,445.88000 | 5.44588 | 5,277,010 | 13.90 | 0.00 | 0 | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 30,10 |
| Total For R209 | | | | | | | | | | | 0.00 | 0 | 60,95 |
| R210 | On | 04/05/2023 | Bond Future | | | 223.65581 | 223.65581 | 224.25054 | 224.25054 | | 0.00 | 0 | 13 |
| R210 | On | 03/08/2023 | Bond Future | | | 228.36464 | 228.36464 | 228.97287 | 228.97287 | | 0.00 | 0 | 31 |
| R210 | On | 02/11/2023 | Bond Future | | | 230.07527 | 230.07527 | 230.69685 | 230.69685 | | 0.00 | 0 | |
| R210 | On | 01/02/2024 | Bond Future | | | 235.15782 | 235.15782 | 235.79328 | 235.79328 | | 0.00 | 0 | |
| R210 | On | 02/05/2024 | Bond Future | | | 237.04765 | 237.04765 | 237.69730 | 237.69730 | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 50 |
| Total For R210 | | | | | | | | | | | 0.00 | 0 | 50 |
| R213 | On | 04/05/2023 | Bond Future | | | 10.49499 | 82.98945 | 10.54139 | 82.77590 | 9.80 | 11,618,523.00 | 140 | 9,21 |
| R213 | On | 03/08/2023 | Bond Future | | | 10.58344 | 84.71610 | 10.63187 | 84.49852 | 9.91 | 0.00 | 0 | 27,13 |
| R213 | On | 02/11/2023 | Bond Future | | | 10.67414 | 82.96385 | 10.72483 | 82.74168 | 10.15 | 0.00 | 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 | 01/02/2024 | | | 10.76346 | 84.77796 | 10.81661 | 84.55096 | | 9.45 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | | | 10.85096 | 83.06936 | 10.90671 | 82.83732 | | 9.15 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | 11,618,523.00 | 140 | 36,35 |
| R213 | On | 04/05/2023 | 10.73 | Call | | | 1,257.59000 | 1.25759 | 1,385,650 | 11.26 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.73 | Put | | | 396.80000 | 0.39680 | 311,310 | 11.26 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.74 | Call | | | 1,289.98000 | 1.28998 | 1,419,960 | 11.29 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.74 | Put | | | 383.88000 | 0.38388 | 300,310 | 11.29 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.75 | Call | | | 1,322.70000 | 1.32270 | 1,454,590 | 11.32 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | 10.75 | Put | | | 371.31000 | 0.37131 | 289,650 | 11.32 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.61 | Put | | | 527.61000 | 0.52761 | 482,250 | 11.07 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.62 | Call | | | 4,803.90000 | 4.80390 | 4,976,600 | 11.08 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.62 | Put | | | 520.64000 | 0.52064 | 475,760 | 11.08 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.63 | Call | | | 4,838.75000 | 4.83875 | 5,011,940 | 11.10 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.63 | Put | | | 513.63000 | 0.51363 | 469,240 | 11.10 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | 11.61 | Call | | | 4,768.97000 | 4.76897 | 4,941,190 | 11.07 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.11 | Call | | | 3,490.85000 | 3.49085 | 3,623,060 | 10.73 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.11 | Put | | | 1,827.26000 | 1.82726 | 1,737,300 | 10.73 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.12 | Call | | | 3,518.22000 | 3.51822 | 3,650,980 | 10.74 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.12 | Put | | | 1,812.01000 | 1.81201 | 1,722,600 | 10.74 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.13 | Call | | | 3,545.66000 | 3.54566 | 3,678,970 | 10.75 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | 11.13 | Put | | | 1,796.86000 | 1.79686 | 1,708,000 | 10.75 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.72 | Put | | | 1,566.47000 | 1.56647 | 1,495,290 | 10.53 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.70 | Call | | | 5,247.68000 | 5.24768 | 5,402,710 | 10.51 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.70 | Put | | | 1,588.28000 | 1.58828 | 1,516,310 | 10.51 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.71 | Call | | | 5,277.10000 | 5.27710 | 5,432,520 | 10.52 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.71 | Put | | | 1,577.47000 | 1.57747 | 1,505,890 | 10.52 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | 11.72 | Call | | | 5,306.30000 | 5.30630 | 5,462,120 | 10.53 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | 10.29 | Call | | | 1,945.16000 | 1.94516 | 2,031,930 | 9.00 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | 10.29 | Put | | | 4,558.59000 | 4.55859 | 4,413,320 | 9.00 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | 10.30 | Call | | | 1,962.60000 | 1.96260 | 2,049,880 | 9.01 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | 10.30 | Put | | | 4,532.82000 | 4.53282 | 4,388,060 | 9.01 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | 10.28 | Call | | | 1,927.81000 | 1.92781 | 2,014,070 | 8.99 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | 10.28 | Put | | | 4,584.47000 | 4.58447 | 4,438,690 | 8.99 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | | 11,618,523.00 | 140 | 36,35 |
| R214 | On | 04/05/2023 | | | 11.71058 | 62.58219 | 11.76197 | 62.32080 | | 15.21 | 0.00 | 0 | 11,58 |
| R214 | On | 03/08/2023 | | | 11.80612 | 63.88425 | 11.85922 | 63.61773 | | 16.00 | 0.00 | 0 | 16,58 |
| R214 | On | 02/11/2023 | | | 11.90247 | 61.94258 | 11.95741 | 61.67036 | | 16.31 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | | | 11.99811 | 63.29707 | 12.05498 | 63.01895 | | 15.87 | 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 Interr |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214 | On | 02/05/2024 | Bond Future | | | 12.09080 | 61.37378 | 12.14963 | 61.08956 | | 16.24 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 28,11 |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Call | | | 134.10000 | 0.13410 | 158,970 | 14.94 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.36 | Put | | | 2,226.14000 | 2.22614 | 1,989,620 | 14.94 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Call | | | 142.02000 | 0.14202 | 168,240 | 14.96 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.37 | Put | | | 2,180.67000 | 2.18067 | 1,945,500 | 14.96 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Call | | | 150.26000 | 0.15026 | 177,890 | 14.97 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | Bond Future | 11.38 | Put | | | 2,135.59000 | 2.13559 | 1,901,830 | 14.97 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Call | | | 3,048.29000 | 3.04829 | 3,204,740 | 16.74 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.15 | Put | | | 1,620.56000 | 1.62056 | 1,510,490 | 16.74 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Call | | | 3,078.87000 | 3.07887 | 3,236,180 | 16.76 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.16 | Put | | | 1,602.98000 | 1.60298 | 1,493,770 | 16.76 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Call | | | 3,017.82000 | 3.01782 | 3,173,410 | 16.72 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | Bond Future | 12.14 | Put | | | 1,638.32000 | 1.63832 | 1,527,390 | 16.72 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.45 | Put | | | 4,399.26000 | 4.39926 | 4,226,510 | 15.86 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.46 | Call | | | 1,831.46000 | 1.83146 | 1,931,680 | 15.87 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.46 | Put | | | 4,367.03000 | 4.36703 | 4,195,030 | 15.87 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.47 | Call | | | 1,852.01000 | 1.85201 | 1,952,980 | 15.89 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.47 | Put | | | 4,334.99000 | 4.33499 | 4,163,740 | 15.89 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | Bond Future | 11.45 | Call | | | 1,811.04000 | 1.81104 | 1,910,510 | 15.86 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.14 | Call | | | 3,857.24000 | 3.85724 | 4,004,690 | 16.40 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.14 | Put | | | 3,445.15000 | 3.44515 | 3,314,480 | 16.40 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.15 | Call | | | 3,883.95000 | 3.88395 | 4,031,980 | 16.42 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.15 | Put | | | 3,423.68000 | 3.42368 | 3,293,590 | 16.42 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.16 | Call | | | 3,910.95000 | 3.91095 | 4,059,560 | 16.43 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | Bond Future | 12.16 | Put | | | 3,402.55000 | 3.40255 | 3,273,040 | 16.43 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | Bond Future | 11.48 | Put | | | 5,906.22000 | 5.90622 | 5,732,090 | 15.71 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | Bond Future | 11.46 | Call | | | 2,505.48000 | 2.50548 | 2,614,430 | 15.69 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | Bond Future | 11.46 | Put | | | 5,972.32000 | 5.97232 | 5,797,050 | 15.69 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | Bond Future | 11.47 | Call | | | 2,524.80000 | 2.52480 | 2,634,320 | 15.70 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | Bond Future | 11.47 | Put | | | 5,939.20000 | 5.93920 | 5,764,500 | 15.70 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | Bond Future | 11.48 | Call | | | 2,544.20000 | 2.54420 | 2,654,290 | 15.71 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 28,11 |
| Total for Bond | | | | | | | | | | | | 6,112,817,627.49 | 72,581 | 1,669,67 |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | |
| I2029 On 31/03/2029 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2029 | | | | | | | | | | 0.00 | 0 | |
| I2031 On 31/01/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2031 Future | | | | | | | | | | 0.00 | 0 | |
| Total For I2031 | | | | | | | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R197 | | | | | | | | | | 0.00 | 0 | |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R202 | | | | | | | | | | 0.00 | 0 | |
| 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 | |
| R2053 On 31/03/2053 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R2053 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R2053 | | | | | | | | | | 0.00 | 0 | |

| 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 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R210 | | | | | | | | | | 0.00 | 0 | |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | 0.00 | 0 | |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | 0.00 | 0 | |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | | | 868.01300 | 868.01300 | 865.40200 | 865.40200 | | | | 0.00 | 0 | 1 |
| GOVI On 03/08/2023 GOVI | | | 886.07300 | 886.07300 | 883.41200 | 883.41200 | | | | 0.00 | 0 | 7 |
| GOVI On 02/11/2023 GOVI | | | 904.93400 | 904.93400 | 902.21700 | 902.21700 | | | | 0.00 | 0 | |
| GOVI On 01/02/2024 GOVI | | | 924.71800 | 924.71800 | 921.94200 | 921.94200 | | | | 0.00 | 0 | |
| GOVI On 02/05/2024 GOVI | | | 944.90400 | 944.90400 | 942.06600 | 942.06600 | | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 91 |
| GOVI On 04/05/2023 GOVI | 852.86 | Call | | | 125,420.00000 | 12.54200 | 151,530,000 | | | 0.00 | 0 | |
| GOVI On 04/05/2023 GOVI | 852.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI | On | 04/05/2023 | GOVI | 852.87 | Call | | | 125,320.00000 | 12.53200 | 151,430,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.88 | Call | | | 125,220.00000 | 12.52200 | 151,330,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.88 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.21 | Call | | | 462,020.00000 | 46.20200 | 488,630,000 | | 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 | | | 461,920.00000 | 46.19200 | 488,530,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.23 | Call | | | 461,820.00000 | 46.18200 | 488,430,000 | | 0.00 | 0 | |
| GOVI | On | 03/08/2023 | GOVI | 837.23 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 164,170.00000 | 16.41700 | 191,340,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.80 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/11/2023 | GOVI | 885.81 | Call | | | 164,070.00000 | 16.40700 | 191,240,000 | | 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 | | | 163,970.00000 | 16.39700 | 191,140,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.99 | Call | | | 419,520.00000 | 41.95200 | 447,280,000 | | 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 | | | 419,420.00000 | 41.94200 | 447,180,000 | | 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 | | | 419,620.00000 | 41.96200 | 447,380,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/05/2024 | GOVI | 950.98 | Put | | | 89,140.00000 | 8.91400 | 60,760,000 | | 0.00 | 0 | |
| GOVI | On | 02/05/2024 | GOVI | 950.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/05/2024 | GOVI | 950.99 | Put | | | 89,240.00000 | 8.92400 | 60,860,000 | | 0.00 | 0 | |
| GOVI | On | 02/05/2024 | GOVI | 950.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 02/05/2024 | GOVI | 950.97 | Put | | | 89,040.00000 | 8.90400 | 60,660,000 | | 0.00 | 0 | |
| GOVI | On | 02/05/2024 | GOVI | 950.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 91 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 91 |
| AL37 | On | 04/05/2023 | Index Future | | | 875.89300 | 875.89300 | 874.29100 | 874.29100 | | | 0.00 | 0 | |
| AL37 | On | 03/08/2023 | Index Future | | | 894.11700 | 894.11700 | 892.48600 | 892.48600 | | | 0.00 | 0 | |
| AL37 | On | 02/11/2023 | Index Future | | | 913.14900 | 913.14900 | 911.48400 | 911.48400 | | | 0.00 | 0 | |
| AL37 | On | 01/02/2024 | Index Future | | | 933.11300 | 933.11300 | 931.41200 | 931.41200 | | | 0.00 | 0 | |
| AL37 | On | 02/05/2024 | Index Future | | | 953.48200 | 953.48200 | 951.74200 | 951.74200 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 04/05/2023 | Index Future | | | 1,006.62300 | 1,006.62300 | 1,003.98700 | 1,003.98700 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Op Interest |
|--------------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------------------|-----------------------|------------------|-------------|
| AL7T | On | 03/08/2023 | Index Future | | | 1,027.56600 | 1,027.56600 | 1,024.88000 | 1,024.88000 | | | | 0.00 | 0 | |
| AL7T | On | 02/11/2023 | Index Future | | | 1,049.43900 | 1,049.43900 | 1,046.69700 | 1,046.69700 | | | | 0.00 | 0 | |
| AL7T | On | 01/02/2024 | Index Future | | | 1,072.38300 | 1,072.38300 | 1,069.58100 | 1,069.58100 | | | | 0.00 | 0 | |
| AL7T | On | 02/05/2024 | Index Future | | | 1,095.79200 | 1,095.79200 | 1,092.92700 | 1,092.92700 | | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 04/05/2023 | Index Future | | | 880.51400 | 880.51400 | 877.87000 | 877.87000 | | | | 0.00 | 0 | |
| ALBI | On | 03/08/2023 | Index Future | | | 898.83400 | 898.83400 | 896.13900 | 896.13900 | | | | 0.00 | 0 | |
| ALBI | On | 02/11/2023 | Index Future | | | 917.96700 | 917.96700 | 915.21500 | 915.21500 | | | | 0.00 | 0 | |
| ALBI | On | 01/02/2024 | Index Future | | | 938.03600 | 938.03600 | 935.22400 | 935.22400 | | | | 0.00 | 0 | |
| ALBI | On | 02/05/2024 | Index Future | | | 958.51200 | 958.51200 | 955.63800 | 955.63800 | | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | | 0.00 | 0 | |
| Total For ALBI | | | | | | | | | | | | | 0.00 | 0 | |
| IGOV | On | 04/05/2023 | Index Future | | | 325.13800 | 325.13800 | 326.27400 | 326.27400 | | | | 52,022,080.00 | 16 | 28 |
| IGOV | On | 03/08/2023 | Index Future | | | 331.98400 | 331.98400 | 333.14500 | 333.14500 | | | | 0.00 | 0 | 62 |
| IGOV | On | 02/11/2023 | Index Future | | | 339.12900 | 339.12900 | 340.31600 | 340.31600 | | | | 54,260,640.00 | 16 | |
| IGOV | On | 01/02/2024 | Index Future | | | 346.62000 | 346.62000 | 347.83300 | 347.83300 | | | | 0.00 | 0 | |
| IGOV | On | 02/05/2024 | Index Future | | | 354.26200 | 354.26200 | 355.50100 | 355.50100 | | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | | 106,282,720.00 | 32 | 92 |
| Total For IGOV | | | | | | | | | | | | | 106,282,720.00 | 32 | 92 |
| Total for Index | | | | | | | | | | | | | 106,282,720.00 | 32 | 1,02 |
| JIBAR F | On | 17/05/2023 | Jibar Future | | | 8.06500 | 91.93500 | 8.07000 | 91.93000 | | | | 0.00 | 0 | |
| JIBAR F | On | 21/06/2023 | Jibar Future | | | 8.36500 | 91.63500 | 8.37500 | 91.62500 | | | | 0.00 | 0 | |
| JIBAR F | On | 19/07/2023 | Jibar Future | | | 8.42000 | 91.58000 | 8.42000 | 91.58000 | | | | 0.00 | 0 | |
| JIBAR F | On | 16/08/2023 | Jibar Future | | | 8.53000 | 91.47000 | 8.53000 | 91.47000 | | | | 0.00 | 0 | |
| JIBAR F | On | 20/09/2023 | Jibar Future | | | 8.55500 | 91.44500 | 8.55500 | 91.44500 | | | | 0.00 | 0 | |
| JIBAR F | On | 18/10/2023 | Jibar Future | | | 8.56000 | 91.44000 | 8.31500 | 91.68500 | | | | 0.00 | 0 | |
| JIBAR F | On | 20/12/2023 | Jibar Future | | | 8.51000 | 91.49000 | 8.50000 | 91.50000 | | | | 0.00 | 0 | |
| JIBAR F | On | 20/03/2024 | Jibar Future | | | 8.33000 | 91.67000 | 8.35000 | 91.65000 | | | | 0.00 | 0 | |
| JIBAR F | On | 19/06/2024 | Jibar Future | | | 8.16000 | 91.84000 | 8.19000 | 91.81000 | | | | 0.00 | 0 | |
| JIBAR F | On | 18/09/2024 | Jibar Future | | | 8.12500 | 91.87500 | 8.14500 | 91.85500 | | | | 0.00 | 0 | |
| JIBAR F | On | 18/12/2024 | Jibar Future | | | 7.98000 | 92.02000 | 8.02000 | 91.98000 | | | | 0.00 | 0 | |
| JIBAR F | On | 19/03/2025 | Jibar Future | | | 7.97500 | 92.02500 | 8.02500 | 91.97500 | | | | 0.00 | 0 | |
| Total Jibar Future | | | | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR FUTURE | | | | | | | | | | | | | 0.00 | 0 | |
| Total for Jibar | | | | | | | | | | | | | 0.00 | 0 | |
| Total for Derivatives : | | | | | | | | | | | | 6,219,100,347.49 | 72,613 | 1,671,61 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABCPI3 On 07/12/2023 Spot Bond | | | 4.38000 | 332.08885 | 4.38000 | 332.05963 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 100.97760 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.50563 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.86000 | 102.48664 | 9.86000 | 102.45954 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF005 On 30/06/2031 Spot Bond | | | 11.87000 | 89.92876 | 11.87000 | 89.90027 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF006 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.65621 | | | | 0.00 | 0 | |
| Total ABF006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF006 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 101.37850 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.92542 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.98911 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.22637 | | | | 0.00 | 0 | |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | |
| ABFN23 On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.76417 | | | | 0.00 | 0 | |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN25 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.07936 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.14026 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.50023 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 102.03596 | | | | 0.00 | 0 | |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.14987 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.94097 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 102.08546 | | | | 0.00 | 0 | |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 102.21479 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 102.37601 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 102.82971 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.21199 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.94218 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4: On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.56869 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.25225 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.25492 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.69512 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 101.29371 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.32971 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.74868 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2026 Spot Bond | | | | | 0.00000 | 100.38501 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 101.25528 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.39729 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/02/2025 Spot Bond | | | | | 0.00000 | 101.85334 | | | | 0.00 | 0 | |
| Total ABFN53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN53 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/02/2027 Spot Bond | | | | | 0.00000 | 101.73434 | | | | 0.00 | 0 | |
| Total ABFN54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN54 | | | | | | | | | | 0.00 | 0 | |

| 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 14/02/2029 Spot Bond | | | | | 0.00000 | 101.66749 | | | | 0.00 | 0 | |
| Total ABFN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN55 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 08/11/2027 Spot Bond | | | | | 0.00000 | 101.69962 | | | | 0.00 | 0 | |
| Total ABFN56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN56 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/11/2025 Spot Bond | | | | | 0.00000 | 101.61123 | | | | 0.00 | 0 | |
| Total ABFN57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN57 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 14/11/2027 Spot Bond | | | | | 0.00000 | 101.65813 | | | | 0.00 | 0 | |
| Total ABFN58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN58 | | | | | | | | | | 0.00 | 0 | |
| ABFN5: On 28/11/2025 Spot Bond | | | | | 0.00000 | 101.26036 | | | | 0.00 | 0 | |
| Total ABFN59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN59 | | | | | | | | | | 0.00 | 0 | |
| ABFN6: On 05/04/2026 Spot Bond | | | | | 0.00000 | 100.47212 | | | | 0.00 | 0 | |
| Total ABFN60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN60 | | | | | | | | | | 0.00 | 0 | |
| ABFN6: On 24/02/2028 Spot Bond | | | | | 0.00000 | 101.72706 | | | | 0.00 | 0 | 1,000,000,00 |
| Total ABFN61 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For ABFN61 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| ABFN6: On 24/02/2030 Spot Bond | | | | | 0.00000 | 101.64389 | | | | 0.00 | 0 | |
| Total ABFN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN62 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2025 Spot Bond | | | | | 0.00000 | 100.80080 | | | | 0.00 | 0 | |
| Total ABGN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN01 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2027 Spot Bond | | | | | 0.00000 | 101.06701 | | | | 0.00 | 0 | |
| Total ABGN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN02 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2029 Spot Bond | | | | | 0.00000 | 100.67787 | | | | 0.00 | 0 | |
| Total ABGN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN03 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 103.34907 | | | | 0.00 | 3,160,000,000 | 1,580,000,00 |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 3,160,000,000 | 1,580,000,00 |

| 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 ABJ01 | | | | | | | | | | 0.00 | 3,160,000,000 | 1,580,000,000 |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.94125 | | | | 0.00 | 0 | |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 101.25124 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABJ04 On 30/03/2025 Spot Bond | | | | | 0.00000 | 100.62790 | | | | 0.00 | 0 | |
| Total ABJ04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ04 | | | | | | | | | | 0.00 | 0 | |
| ABJ05 On 30/03/2027 Spot Bond | | | | | 0.00000 | 100.65558 | | | | 0.00 | 0 | |
| Total ABJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ05 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.04000 | 8.04000 | 8.04000 | 159.43861 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 74.33523 | 100.00000 | 74.17390 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.77000 | 3.77000 | 3.77000 | 167.02300 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.54500 | 4.54500 | 4.54500 | 215.81738 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 5.10000 | 5.10000 | 5.10000 | 240.52287 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 8.77500 | 8.77500 | 8.77500 | 108.85364 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |
| ABS16 On 11/11/2025 Spot Bond | | | 9.37500 | 106.99061 | 9.37500 | 106.96353 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 9.18500 | 110.12749 | 9.18500 | 110.10018 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 8.41000 | 101.32467 | 8.41000 | 101.30213 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS19 On 24/02/2028 Spot Bond | | | 9.77000 | 9.77000 | 9.77000 | 101.17249 | | | | 0.00 | 0 | |
| Total ABS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS19 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 9.57000 | 98.87864 | 9.57000 | 98.85352 | | | 50,721,000,000,000.00 | | 5,300,000,000 | 2,875,000,000 |
| Total ABS7 SPOT | | | | | | | | | 50,721,000,000,000.00 | | 5,300,000,000 | 2,875,000,000 |
| Total For ABS7 | | | | | | | | | 50,721,000,000,000.00 | | 5,300,000,000 | 2,875,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 15.61152 | 100.00000 | 15.57716 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABS12 On 07/12/2023 Spot Bond | | | 4.03000 | 332.77807 | 4.03000 | 332.75194 | | | | 0.00 | 0 | |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | |
| ABX01 On 10/07/2024 Spot Bond | | | 11.65000 | 11.65000 | 11.65000 | 102.30927 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.91250 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.89365 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.86192 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.23187 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.61313 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 101.99514 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.27251 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 102.49571 | | | | 0.00 | 200,000,000 | 700,000,000 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 700,000,000 |
| Total For AGL03 | | | | | | | | | | 0.00 | 200,000,000 | 700,000,000 |
| AGLG0 On 16/09/2027 Spot Bond | | | | | 0.00000 | 101.13782 | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total AGLG01 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For AGLG01 | | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| AGRIA1 On 28/10/2025 Spot Bond | | | | | 0.00000 | 105.56164 | | | | 0.00 | 0 | |
| Total AGRIA1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGRIA1 | | | | | | | | | | 0.00 | 0 | |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 101.80781 | | | | 0.00 | 0 | |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 105.10224 | | | | 0.00 | 0 | |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 104.60348 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For AGT03 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 104.37419 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For AGT04 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| AGT05 On 16/11/2027 Spot Bond | | | | | 0.00000 | 102.62697 | | | | 0.00 | 0 | |
| Total AGT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGT05 | | | | | | | | | | 0.00 | 0 | |
| AH2A11 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.15421 | | | | 0.00 | 0 | |
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |
| AH2A21 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.15721 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 9.07500 | 98.35399 | 9.07500 | 98.32989 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.16197 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.17782 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.19757 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.14578 | | | | 0.00 | 0 | |
| Total AHF2O3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.51992 | | | | 0.00 | 0 | 76,500,00 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 76,500,00 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 76,500,00 |
| AHF5A On 21/08/2023 Spot Bond | | | 9.96500 | 101.65609 | 9.96500 | 101.62921 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.54040 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.57054 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.63802 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.23587 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.88985 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.46077 | | | | 0.00 | 0 | |
| Total AHF6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A3 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.57042 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.63787 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.10943 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.60596 | | | | 0.00 | 0 | |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.66783 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.60413 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.57883 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.67156 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.63953 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.59631 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.15985 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 8.23500 | 99.88732 | 8.23500 | 99.86481 | | | | 0.00 | 0 | 2,708,000,00 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 2,708,000,00 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 2,708,000,00 |
| AIR04 On 29/05/2024 Spot Bond | | | 10.68000 | 102.29732 | 10.68000 | 102.26792 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 12.02500 | 94.55337 | 12.02500 | 94.52287 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRF02 On 16/11/2027 Spot Bond | | | | | 0.00000 | 101.80864 | | | | 0.00 | 0 | |
| Total AIRF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF02 | | | | | | | | | | 0.00 | 0 | |
| AIRF03 On 16/11/2029 Spot Bond | | | | | 0.00000 | 101.86687 | | | | 0.00 | 0 | |
| Total AIRF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF03 | | | | | | | | | | 0.00 | 0 | |
| AIRF04 On 05/12/2032 Spot Bond | | | | | 0.00000 | 101.39111 | | | | 0.00 | 0 | |
| Total AIRF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF04 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 6.67500 | 194.28630 | 6.67500 | 194.25729 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.67546 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.92824 | | | | 0.00 | 0 | |
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 102.21187 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| APF18 On 22/08/2025 Spot Bond | | | | | 0.00000 | 101.71035 | | | | 0.00 | 0 | |
| Total APF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF18 | | | | | | | | | | 0.00 | 0 | |
| APF19 On 02/02/2026 Spot Bond | | | | | 0.00000 | 101.43002 | | | | 0.00 | 0 | |
| Total APF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF19 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 30/09/2028 Spot Bond | | | | | 0.00000 | 100.86204 | | | | 0.00 | 0 | |
| Total ASC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC001 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.70569 | | | | 0.00 | 0 | |
| Total ASC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC002 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.76795 | | | | 0.00 | 0 | |
| Total ASC003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC003 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 29/04/2024 Spot Bond | | | | | 0.00000 | 100.77914 | | | | 0.00 | 0 | |
| Total ASC004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC004 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 28/03/2024 Spot Bond | | | | | 0.00000 | 100.56382 | | | | 0.00 | 0 | |
| Total ASC005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC005 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.55291 | | | | 0.00 | 0 | |
| Total ASC013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC013 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.55291 | | | | 0.00 | 0 | |
| Total ASC014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC014 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.55291 | | | | 0.00 | 0 | |
| Total ASC015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC015 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.17328 | | | | 0.00 | 0 | |
| Total ASC016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC016 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.15137 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASC017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC017 | | | | | | | | | | 0.00 | 0 | |
| ASC017 On 18/08/2023 Spot Bond | | | | | 0.00000 | 100.12141 | | | | 0.00 | 0 | |
| Total ASC018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC018 | | | | | | | | | | 0.00 | 0 | |
| ASC018 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.41581 | | | | 0.00 | 0 | |
| Total ASC019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC019 | | | | | | | | | | 0.00 | 0 | |
| ASN021 On 07/12/2033 Spot Bond | | | 5.45000 | 255.49891 | 5.45000 | 255.46912 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN031 On 07/12/2033 Spot Bond | | | 6.06000 | 221.88450 | 6.06000 | 221.85502 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN154 On 31/03/2028 Spot Bond | | | 5.41500 | 207.51368 | 5.41500 | 207.48986 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN195 On 31/01/2038 Spot Bond | | | 5.38000 | 118.08847 | 5.38000 | 118.07481 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN209 On 24/08/2025 Spot Bond | | | | | 0.00000 | 104.51424 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN264 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.95550 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN274 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.81804 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN278 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.72672 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN279 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.61681 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN28(On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.56717 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28(On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.06121 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29(On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.66932 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.85625 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.31862 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31(On 31/03/2029 Spot Bond | | | 4.98500 | 4.98500 | 4.98500 | 115.57026 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31(On 28/02/2033 Spot Bond | | | 5.57500 | 5.57500 | 5.57500 | 105.96104 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.92199 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.00924 | | | | 0.00 | 0 | 500,000,00 |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| ASN33(On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.91981 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.50681 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33(On 31/01/2038 Spot Bond | | | 5.59000 | 115.23478 | 5.59000 | 115.22082 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 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 ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.86564 | | | | 0.00 | 0 | 2,000,000.00 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000.00 |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | 2,000,000.00 |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.32777 | | | | 0.00 | 20,000,000 | 323,000.00 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 323,000.00 |
| Total For ASN346 | | | | | | | | | | 0.00 | 20,000,000 | 323,000.00 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.95344 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.84202 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.84202 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 101.37825 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.06867 | | | | 0.00 | 0 | 400,000.00 |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | 400,000.00 |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | 400,000.00 |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.95263 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.30540 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.24281 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.97343 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.97343 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN384 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.09363 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN388 On 17/12/2025 Spot Bond | | | | | 0.00000 | 100.91094 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN399 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.83253 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN409 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.92693 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN415 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.18587 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN419 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 | |
| ASN420 On 20/12/2024 Spot Bond | | | | | 0.00000 | 103.28293 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN421 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.74588 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN449 On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.76084 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN450 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.82840 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN459 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.18271 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN46: On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.18365 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46: On 31/01/2024 Spot Bond | | | 10.42500 | 10.42500 | 10.42500 | 101.38018 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/08/2024 Spot Bond | | | 11.11500 | 11.11500 | 11.11500 | 101.34224 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 99.80660 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 31/07/2023 Spot Bond | | | | | 0.00000 | 99.78797 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47: On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.33443 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.04994 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 25/08/2025 Spot Bond | | | | | 0.00000 | 133.41054 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 28/02/2025 Spot Bond | | | 10.90000 | 10.90000 | 10.90000 | 101.11756 | | | | 0.00 | 0 | |
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN48: On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.29407 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.91838 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN49: On 15/09/2025 Spot Bond | | | | | 0.00000 | 100.91838 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.80056 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 10.47000 | 98.69315 | 10.47000 | 98.66549 | | | | 0.00 | 0 | |
| Total ASN508 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN508 | | | | | | | | | | 0.00 | 0 | |
| ASN50: On 21/12/2026 Spot Bond | | | 9.65000 | 98.34773 | 9.65000 | 98.32227 | | | | 0.00 | 0 | |
| Total ASN509 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN509 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 10.20000 | 97.34736 | 10.20000 | 97.32077 | | | | 0.00 | 0 | |
| Total ASN510 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN510 | | | | | | | | | | 0.00 | 0 | |
| ASN51: On 21/12/2026 Spot Bond | | | 10.20000 | 97.34736 | 10.20000 | 97.32077 | | | | 0.00 | 0 | |
| Total ASN511 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN511 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 8.77500 | 102.46944 | 8.77500 | 102.44513 | | | | 0.00 | 0 | |
| Total ASN522 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN522 | | | | | | | | | | 0.00 | 0 | |
| ASN52: On 31/07/2024 Spot Bond | | | 10.72500 | 102.90418 | 10.72500 | 102.87449 | | | | 0.00 | 0 | |
| Total ASN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN525 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/07/2024 Spot Bond | | | 10.67500 | 102.89307 | 10.67500 | 102.86351 | | | | 0.00 | 0 | |
| Total ASN530 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN530 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.17500 | 102.63849 | 10.17500 | 102.61035 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.17500 | 102.63849 | 10.17500 | 102.61035 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.60622 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.79184 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN541 On 31/07/2023 Spot Bond | | | 10.81000 | 102.35942 | 10.81000 | 102.32996 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN545 On 31/01/2024 Spot Bond | | | 10.90000 | 102.08619 | 10.90000 | 102.05627 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN557 On 31/01/2024 Spot Bond | | | 10.76000 | 102.26279 | 10.76000 | 102.23318 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN558 On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.60143 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN560 On 24/04/2025 Spot Bond | | | | | 0.00000 | 99.99984 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN568 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.22969 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN569 On 18/03/2024 Spot Bond | | | | | 0.00000 | 95.33033 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN587 On 31/01/2024 Spot Bond | | | 10.25000 | 101.36828 | 10.25000 | 101.34030 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN595 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN600 | | | | | | | | | | 0.00 | 0 | |
| ASN600 On 23/04/2026 Spot Bond | | | | | 0.00000 | 99.99998 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN601 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.57952 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN60: On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.90344 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN610: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.76501 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN611: On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.80289 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN613: On 06/05/2024 Spot Bond | | | | | 0.00000 | 94.37075 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN614: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.81861 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN617: On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.68791 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN619: On 11/05/2023 Spot Bond | | | | | 0.00000 | 93.36961 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN624: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.78923 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN627: On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.62910 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN632: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.58536 | | | | 0.00 | 0 | |
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN633: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.91757 | | | | 0.00 | 0 | |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN634: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.97942 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.34530 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 06/05/2024 Spot Bond | | | | | 0.00000 | 99.69919 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 12/07/2024 Spot Bond | | | | | 0.00000 | 101.12450 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64: On 08/07/2026 Spot Bond | | | | | 0.00000 | 100.34845 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN65: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.73190 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.69125 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66: On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.50705 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67: On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.63237 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.77360 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.97848 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.63291 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 94.60436 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.75913 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.89645 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 99.77326 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.89645 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.88589 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.88426 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.88897 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.14849 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 101.95184 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 99.57514 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 101.77677 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.73833 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.22101 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.53968 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.07026 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.27892 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 99.77817 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.52561 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.73665 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.86068 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.87011 | | | | 0.00 | 0 | |
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 25/11/2024 Spot Bond | | | | | 0.00000 | 95.53271 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 31/10/2026 Spot Bond | | | | | 0.00000 | 99.78536 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN76: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.97593 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN77: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.93598 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN78: On 21/12/2026 Spot Bond | | | 9.90384 | 9.90384 | 9.90384 | 105.34270 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.22120 | | | | 0.00 | 0 | |
| Total ASN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN791 | | | | | | | | | | 0.00 | 0 | |
| ASN79: On 31/01/2024 Spot Bond | | | 10.44500 | 10.44500 | 10.44500 | 102.12944 | | | | 0.00 | 0 | |
| Total ASN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN796 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/07/2027 Spot Bond | | | | | 0.00000 | 99.76719 | | | | 0.00 | 0 | |
| Total ASN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN803 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/01/2027 Spot Bond | | | | | 0.00000 | 99.78646 | | | | 0.00 | 0 | |
| Total ASN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN804 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.78625 | | | | 0.00 | 0 | |
| Total ASN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN806 | | | | | | | | | | 0.00 | 0 | |
| ASN80: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.74735 | | | | 0.00 | 0 | |
| Total ASN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN808 | | | | | | | | | | 0.00 | 0 | |
| ASN81: On 06/04/2025 Spot Bond | | | | | 0.00000 | 100.53872 | | | | 0.00 | 0 | |
| Total ASN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN818 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.57746 | | | | 0.00 | 0 | |
| Total ASN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN820 | | | | | | | | | | 0.00 | 0 | |
| ASN82: On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.33443 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN821 | | | | | | | | | | 0.00 | 0 | |
| ASN821 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.71878 | | | | 0.00 | 0 | |
| Total ASN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN822 | | | | | | | | | | 0.00 | 0 | |
| ASN822 On 31/01/2037 Spot Bond | | | | | 0.00000 | 92.27563 | | | | 0.00 | 0 | |
| Total ASN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN823 | | | | | | | | | | 0.00 | 0 | |
| ASN823 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.34704 | | | | 0.00 | 0 | |
| Total ASN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN824 | | | | | | | | | | 0.00 | 0 | |
| ASN824 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.39458 | | | | 0.00 | 0 | |
| Total ASN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN825 | | | | | | | | | | 0.00 | 0 | |
| ASN825 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.39388 | | | | 0.00 | 0 | |
| Total ASN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN826 | | | | | | | | | | 0.00 | 0 | |
| ASN826 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.30219 | | | | 0.00 | 0 | |
| Total ASN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN831 | | | | | | | | | | 0.00 | 0 | |
| ASN831 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.27419 | | | | 0.00 | 0 | |
| Total ASN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN832 | | | | | | | | | | 0.00 | 0 | |
| ASN832 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.27419 | | | | 0.00 | 0 | |
| Total ASN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN833 | | | | | | | | | | 0.00 | 0 | |
| ASN833 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.76735 | | | | 0.00 | 0 | |
| Total ASN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN834 | | | | | | | | | | 0.00 | 0 | |
| ASN834 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.91131 | | | | 0.00 | 0 | 500,000.00 |
| Total ASN837 SPOT | | | | | | | | | | 0.00 | 0 | 500,000.00 |
| Total For ASN837 | | | | | | | | | | 0.00 | 0 | 500,000.00 |
| ASN837 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.07700 | | | | 0.00 | 0 | |
| Total ASN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN838 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.07661 | | | | 0.00 | 0 | |
| Total ASN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN839 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.07661 | | | | 0.00 | 0 | |
| Total ASN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN840 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 22/04/2027 Spot Bond | | | | | 0.00000 | 100.00011 | | | | 0.00 | 0 | |
| Total ASN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN841 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 25/04/2042 Spot Bond | | | | | 0.00000 | 101.93216 | | | | 0.00 | 0 | |
| Total ASN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN842 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 26/04/2023 Spot Bond | | | 7.28000 | 7.28000 | 7.28000 | 99.96013 | | | | 0.00 | 0 | |
| Total ASN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN845 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 26/04/2023 Spot Bond | | | 7.33000 | 7.33000 | 7.33000 | 99.95985 | | | | 0.00 | 0 | |
| Total ASN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN846 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 26/04/2023 Spot Bond | | | 7.48000 | 7.48000 | 7.48000 | 99.95903 | | | | 0.00 | 0 | |
| Total ASN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN847 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 29/04/2025 Spot Bond | | | | | 0.00000 | 99.77109 | | | | 0.00 | 0 | |
| Total ASN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN848 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 29/04/2025 Spot Bond | | | | | 0.00000 | 99.77215 | | | | 0.00 | 0 | |
| Total ASN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN849 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.86077 | | | | 0.00 | 0 | |
| Total ASN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN851 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.87980 | | | | 0.00 | 0 | |
| Total ASN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN852 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.52568 | | | | 0.00 | 0 | |
| Total ASN856 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For ASN856 | | | | | | | | | | 0.00 | 0 | |
| ASN85: On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.03608 | | | | 0.00 | 0 | |
| Total ASN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN857 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 01/06/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN860 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 29/10/2025 Spot Bond | | | | | 0.00000 | 99.78800 | | | | 0.00 | 0 | |
| Total ASN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN861 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 25/04/2042 Spot Bond | | | | | 0.00000 | 103.77694 | | | | 0.00 | 0 | |
| Total ASN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN862 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.61847 | | | | 0.00 | 0 | |
| Total ASN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN863 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.13949 | | | | 0.00 | 0 | |
| Total ASN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN864 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.13949 | | | | 0.00 | 0 | |
| Total ASN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN865 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 09/06/2023 Spot Bond | | | | | 0.00000 | 101.00875 | | | | 0.00 | 0 | |
| Total ASN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN866 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.00384 | | | | 0.00 | 0 | |
| Total ASN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN867 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.00384 | | | | 0.00 | 0 | |
| Total ASN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN868 | | | | | | | | | | 0.00 | 0 | |
| ASN86: On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.72050 | | | | 0.00 | 0 | |
| Total ASN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN869 | | | | | | | | | | 0.00 | 0 | |
| ASN87: On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.77858 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN872 | | | | | | | | | | 0.00 | 0 | |
| ASN872 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.98334 | | | | 0.00 | 0 | |
| Total ASN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN878 | | | | | | | | | | 0.00 | 0 | |
| ASN878 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.97392 | | | | 0.00 | 0 | |
| Total ASN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN880 | | | | | | | | | | 0.00 | 0 | |
| ASN880 On 02/05/2023 Spot Bond | | | | | 0.00000 | 99.78888 | | | | 0.00 | 0 | |
| Total ASN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN881 | | | | | | | | | | 0.00 | 0 | |
| ASN881 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.18614 | | | | 0.00 | 0 | |
| Total ASN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN885 | | | | | | | | | | 0.00 | 0 | |
| ASN885 On 18/04/2029 Spot Bond | | | | | 0.00000 | 100.16642 | | | | 0.00 | 0 | |
| Total ASN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN886 | | | | | | | | | | 0.00 | 0 | |
| ASN886 On 29/06/2028 Spot Bond | | | | | 0.00000 | 100.66197 | | | | 0.00 | 0 | |
| Total ASN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN887 | | | | | | | | | | 0.00 | 0 | |
| ASN887 On 15/09/2028 Spot Bond | | | | | 0.00000 | 101.04494 | | | | 0.00 | 0 | |
| Total ASN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN888 | | | | | | | | | | 0.00 | 0 | |
| ASN888 On 31/01/2024 Spot Bond | | | 11.35000 | 102.84042 | 11.35000 | 102.80906 | | | | 0.00 | 0 | |
| Total ASN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN889 | | | | | | | | | | 0.00 | 0 | |
| ASN889 On 20/06/2027 Spot Bond | | | | | 0.00000 | 93.58229 | | | | 0.00 | 0 | |
| Total ASN902 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN902 | | | | | | | | | | 0.00 | 0 | |
| ASN902 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.89838 | | | | 0.00 | 0 | |
| Total ASN903 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN903 | | | | | | | | | | 0.00 | 0 | |
| ASN903 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.85124 | | | | 0.00 | 0 | |
| Total ASN904 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN904 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN91: On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.55548 | | | | 0.00 | 0 | |
| Total ASN913 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN913 | | | | | | | | | | 0.00 | 0 | |
| ASN91: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.58527 | | | | 0.00 | 0 | |
| Total ASN915 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN915 | | | | | | | | | | 0.00 | 0 | |
| ASN91: On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.55548 | | | | 0.00 | 0 | |
| Total ASN916 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN916 | | | | | | | | | | 0.00 | 0 | |
| ASN91: On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.52568 | | | | 0.00 | 0 | |
| Total ASN917 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN917 | | | | | | | | | | 0.00 | 0 | |
| ASN91: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.54058 | | | | 0.00 | 0 | |
| Total ASN918 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN918 | | | | | | | | | | 0.00 | 0 | |
| ASN91: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.56293 | | | | 0.00 | 0 | |
| Total ASN919 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN919 | | | | | | | | | | 0.00 | 0 | |
| ASN92: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.54058 | | | | 0.00 | 0 | |
| Total ASN920 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN920 | | | | | | | | | | 0.00 | 0 | |
| ASN92: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.56293 | | | | 0.00 | 0 | |
| Total ASN921 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN921 | | | | | | | | | | 0.00 | 0 | |
| ASN93: On 20/12/2027 Spot Bond | | | | | 0.00000 | 95.82845 | | | | 0.00 | 0 | |
| Total ASN930 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN930 | | | | | | | | | | 0.00 | 0 | |
| ASN93: On 20/12/2027 Spot Bond | | | | | 0.00000 | 92.64152 | | | | 0.00 | 0 | |
| Total ASN932 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN932 | | | | | | | | | | 0.00 | 0 | |
| ASN93: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.93606 | | | | 0.00 | 0 | |
| Total ASN934 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN934 | | | | | | | | | | 0.00 | 0 | |
| ASN93: On 20/12/2027 Spot Bond | | | | | 0.00000 | 105.86669 | | | | 0.00 | 0 | |
| Total ASN936 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN936 | | | | | | | | | | 0.00 | 0 | |
| ASN93: On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.00696 | | | | 0.00 | 0 | |
| Total ASN937 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN937 | | | | | | | | | | 0.00 | 0 | |
| ASN93: On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.77852 | | | | 0.00 | 0 | |
| Total ASN938 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN938 | | | | | | | | | | 0.00 | 0 | |
| ASN94: On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.94572 | | | | 0.00 | 0 | |
| Total ASN940 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN940 | | | | | | | | | | 0.00 | 0 | |
| ASN94: On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.91083 | | | | 0.00 | 0 | |
| Total ASN941 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN941 | | | | | | | | | | 0.00 | 0 | |
| ASN94: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.87951 | | | | 0.00 | 0 | |
| Total ASN943 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN943 | | | | | | | | | | 0.00 | 0 | |
| ASN94: On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.05403 | | | | 0.00 | 0 | |
| Total ASN944 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN944 | | | | | | | | | | 0.00 | 0 | |
| ASN94: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.85369 | | | | 0.00 | 0 | |
| Total ASN948 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN948 | | | | | | | | | | 0.00 | 0 | |
| ASN95: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.86077 | | | | 0.00 | 0 | |
| Total ASN950 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN950 | | | | | | | | | | 0.00 | 0 | |
| ASN95: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.52568 | | | | 0.00 | 0 | |
| Total ASN951 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN951 | | | | | | | | | | 0.00 | 0 | |
| ASN95: On 31/07/2027 Spot Bond | | | | | 0.00000 | 99.76611 | | | | 0.00 | 0 | |
| Total ASN952 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN952 | | | | | | | | | | 0.00 | 0 | |
| ASN95: On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.99284 | | | | 0.00 | 0 | |
| Total ASN953 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN953 | | | | | | | | | | 0.00 | 0 | |
| ASN95: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.88705 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN954 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN954 | | | | | | | | | | 0.00 | 0 | |
| ASN954 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.83253 | | | | 0.00 | 0 | |
| Total ASN955 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN955 | | | | | | | | | | 0.00 | 0 | |
| ASN955 On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.68833 | | | | 0.00 | 0 | |
| Total ASN960 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN960 | | | | | | | | | | 0.00 | 0 | |
| ASN960 On 07/12/2027 Spot Bond | | | | | 0.00000 | 110.92361 | | | | 0.00 | 0 | |
| Total ASN964 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN964 | | | | | | | | | | 0.00 | 0 | |
| ASN964 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.03991 | | | | 0.00 | 0 | |
| Total ASN973 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN973 | | | | | | | | | | 0.00 | 0 | |
| ASN973 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.85137 | | | | 0.00 | 200,000,000 | 500,000,000 |
| Total ASN974 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 500,000,000 |
| Total For ASN974 | | | | | | | | | | 0.00 | 200,000,000 | 500,000,000 |
| ASN974 On 24/01/2025 Spot Bond | | | | | 0.00000 | 86.61714 | | | | 0.00 | 0 | |
| Total ASN975 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN975 | | | | | | | | | | 0.00 | 0 | |
| ASN975 On 31/01/2028 Spot Bond | | | | | 0.00000 | 99.75870 | | | | 0.00 | 0 | |
| Total ASN977 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN977 | | | | | | | | | | 0.00 | 0 | |
| ASN977 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.90800 | | | | 0.00 | 0 | |
| Total ASN979 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN979 | | | | | | | | | | 0.00 | 0 | |
| ASN979 On 02/04/2029 Spot Bond | | | | | 0.00000 | 100.44695 | | | | 0.00 | 0 | |
| Total ASN980 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN980 | | | | | | | | | | 0.00 | 0 | |
| ASN980 On 14/02/2026 Spot Bond | | | | | 0.00000 | 79.56976 | | | | 0.00 | 0 | |
| Total ASN981 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN981 | | | | | | | | | | 0.00 | 0 | |
| ASN981 On 15/02/2028 Spot Bond | | | | | 0.00000 | 101.80967 | | | | 0.00 | 0 | |
| Total ASN982 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN982 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN98: On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.46719 | | | | 0.00 | 0 | |
| Total ASN983 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN983 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 17/02/2028 Spot Bond | | | | | 0.00000 | 101.64494 | | | | 0.00 | 0 | |
| Total ASN984 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN984 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.36799 | | | | 0.00 | 0 | |
| Total ASN985 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN985 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.34553 | | | | 0.00 | 0 | |
| Total ASN986 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN986 | | | | | | | | | | 0.00 | 0 | |
| ASN99: On 01/08/2023 Spot Bond | | | | | 0.00000 | 101.08247 | | | | 0.00 | 0 | |
| Total ASN991 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN991 | | | | | | | | | | 0.00 | 0 | |
| ASN99: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.84555 | | | | 0.00 | 0 | |
| Total ASN992 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN992 | | | | | | | | | | 0.00 | 0 | |
| ASN99: On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.25634 | | | | 0.00 | 0 | |
| Total ASN994 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN994 | | | | | | | | | | 0.00 | 0 | |
| ASN99: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.27879 | | | | 0.00 | 0 | |
| Total ASN995 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN995 | | | | | | | | | | 0.00 | 0 | |
| ASN99: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.26734 | | | | 0.00 | 0 | |
| Total ASN996 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN996 | | | | | | | | | | 0.00 | 0 | |
| ASN99: On 28/02/2028 Spot Bond | | | | | 0.00000 | 100.97565 | | | | 0.00 | 0 | |
| Total ASN997 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN997 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 7.36000 | 99.63933 | 7.36000 | 99.61991 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.81054 | | | | 0.00 | 0 | |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For BAW34 | | | | | | | | | | 0.00 | 0 | |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 102.19376 | | | | 0.00 | 0 | |
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAW37 On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.30921 | | | | 0.00 | 0 | |
| Total BAW37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW37 | | | | | | | | | | 0.00 | 0 | |
| BAW38 On 12/07/2027 Spot Bond | | | | | 0.00000 | 100.65806 | | | | 0.00 | 0 | |
| Total BAW38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW38 | | | | | | | | | | 0.00 | 0 | |
| BAWGL On 22/08/2025 Spot Bond | | | | | 0.00000 | 101.59307 | | | | 0.00 | 0 | |
| Total BAWGL1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAWGL1 | | | | | | | | | | 0.00 | 0 | |
| BAWGL On 22/08/2027 Spot Bond | | | | | 0.00000 | 101.82826 | | | | 0.00 | 0 | 200,000,00 |
| Total BAWGL2 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For BAWGL2 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| BAYA72 On 31/03/2026 Spot Bond | | | 12.10000 | 12.10000 | 12.10000 | 100.97125 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.22088 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA80 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.48153 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA82 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.92153 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA85 On 31/12/2023 Spot Bond | | | | | 0.00000 | 100.84835 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.93590 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA87 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.50796 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |
| BAYA88 On 30/06/2024 Spot Bond | | | | | 0.00000 | 99.37926 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA89 On 30/06/2024 Spot Bond | | | | | 0.00000 | 100.93062 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.80137 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.81686 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.80082 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.54022 | | | | 0.00 | 0 | |
| Total BAYA94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA94 | | | | | | | | | | 0.00 | 0 | |
| BAYA94 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.79455 | | | | 0.00 | 0 | |
| Total BAYA95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA95 | | | | | | | | | | 0.00 | 0 | |
| BAYA95 On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.07032 | | | | 0.00 | 0 | |
| Total BAYA96 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA96 | | | | | | | | | | 0.00 | 0 | |
| BAYA96 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.84958 | | | | 0.00 | 0 | |
| Total BAYA97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA97 | | | | | | | | | | 0.00 | 0 | |
| BAYA97 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.84860 | | | | 0.00 | 0 | |
| Total BAYA98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA98 | | | | | | | | | | 0.00 | 0 | |
| BAYA98 On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.82645 | | | | 0.00 | 0 | |
| Total BAYA99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA99 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYB1: On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.92850 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB1: On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.02967 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB1: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.94487 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB2: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.92890 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BAYB2: On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.92274 | | | | 0.00 | 0 | |
| Total BAYB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB22 | | | | | | | | | | 0.00 | 0 | |
| BAYB2: On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.92850 | | | | 0.00 | 0 | |
| Total BAYB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB23 | | | | | | | | | | 0.00 | 0 | |
| BAYB2: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.92890 | | | | 0.00 | 0 | |
| Total BAYB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB24 | | | | | | | | | | 0.00 | 0 | |
| BAYB2: On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.96082 | | | | 0.00 | 0 | |
| Total BAYB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB25 | | | | | | | | | | 0.00 | 0 | |
| BD030: On 18/04/2028 Spot Bond | | | 9.20500 | 9.20500 | 9.20500 | 95.87024 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21: On 05/08/2033 Spot Bond | | | | | 0.00000 | 99.68663 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 101.14617 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 95.90942 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 79.01231 | | | | 0.00 | 0 | |
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BDX39 On 01/02/2030 Spot Bond | | | | | 0.00000 | 93.85077 | | | | 0.00 | 0 | |
| Total BDX39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX39 | | | | | | | | | | 0.00 | 0 | |
| BDX40 On 16/09/2033 Spot Bond | | | | | 0.00000 | 78.97509 | | | | 0.00 | 0 | |
| Total BDX40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX40 | | | | | | | | | | 0.00 | 0 | |
| BDX44 On 19/12/2023 Spot Bond | | | | | 0.00000 | 100.82949 | | | | 0.00 | 0 | |
| Total BDX44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX44 | | | | | | | | | | 0.00 | 0 | |
| BDX45 On 03/01/2024 Spot Bond | | | | | 0.00000 | 100.54518 | | | | 0.00 | 0 | |
| Total BDX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX45 | | | | | | | | | | 0.00 | 0 | |
| BDX46 On 04/03/2024 Spot Bond | | | | | 0.00000 | 101.14876 | | | | 0.00 | 0 | |
| Total BDX46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX46 | | | | | | | | | | 0.00 | 0 | |
| BDX47 On 03/01/2024 Spot Bond | | | | | 0.00000 | 100.55082 | | | | 0.00 | 0 | |
| Total BDX47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX47 | | | | | | | | | | 0.00 | 0 | |
| BDX48 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.61018 | | | | 0.00 | 0 | |
| Total BDX48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX48 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 104.81827 | | | | 0.00 | 0 | 400,000,00 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.09869 | | | | 0.00 | 0 | 180,000,00 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 180,000,00 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.04266 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 8.87000 | 104.64651 | 8.87000 | 104.62143 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.31068 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.18170 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BID16 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.67629 | | | | 0.00 | 0 | |
| Total BID16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID16 | | | | | | | | | | 0.00 | 0 | |
| BID17 On 24/06/2027 Spot Bond | | | | | 0.00000 | 100.69218 | | | | 0.00 | 0 | |
| Total BID17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID17 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 99.88646 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.34925 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 99.50000 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 76.29800 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 56.89200 | | | | 0.00 | 0 | |
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP09 | | | | | | | | | | 0.00 | 0 | |
| BNPP1 On 05/07/2027 Spot Bond | | | | | 0.00000 | 52.45500 | | | | 0.00 | 0 | |
| Total BNPP13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP13 | | | | | | | | | | 0.00 | 0 | |
| BNPS0 On 01/03/2028 Spot Bond | | | | | 0.00000 | 101.29083 | | | | 0.00 | 0 | |
| Total BNPS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPS01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| BNPS0: On 01/03/2029 Spot Bond | | | | | 0.00000 | 101.30548 | | | | 0.00 | 0 | |
| Total BNPS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPS02 | | | | | | | | | | 0.00 | 0 | |
| BNPS0: On 15/02/2030 Spot Bond | | | | | 0.00000 | 100.96215 | | | | 0.00 | 0 | |
| Total BNPS03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPS03 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.44762 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 101.83058 | | | | 0.00 | 0 | 131,700,00 |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | 131,700,00 |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | 131,700,00 |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.30249 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.38062 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 99.77303 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 101.49453 | | | | 0.00 | 0 | 1,100,300,00 |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,300,00 |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | 1,100,300,00 |
| BPPF3: On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.64937 | | | | 0.00 | 0 | |
| Total BPPF34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF34 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/07/2023 Spot Bond | | | | | 0.00000 | 100.51309 | | | | 0.00 | 0 | |
| Total BPPF35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF35 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 11/01/2024 Spot Bond | | | | | 0.00000 | 100.32032 | | | | 0.00 | 0 | |
| Total BPPF36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF36 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.16478 | | | | 0.00 | 0 | |
| Total BPPF37 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For BPPF37 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.61149 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 11/02/2025 Spot Bond | | | | | 0.00000 | 102.11987 | | | | 0.00 | 0 | |
| Total BWZJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ25 | | | | | | | | | | 0.00 | 0 | |
| BYA100 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.81042 | | | | 0.00 | 0 | |
| Total BYA100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA100 | | | | | | | | | | 0.00 | 0 | |
| BYA101 On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.79439 | | | | 0.00 | 0 | |
| Total BYA101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA101 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 102.43246 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 101.91186 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CBL31 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.45228 | | | | 0.00 | 700,000,000 | 600,000,000 |
| Total CBL31 SPOT | | | | | | | | | | 0.00 | 700,000,000 | 600,000,000 |
| Total For CBL31 | | | | | | | | | | 0.00 | 700,000,000 | 600,000,000 |
| CCT01 On 23/06/2023 Spot Bond | | | 8.70000 | 104.81104 | 8.70000 | 104.78641 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.90000 | 107.11442 | 8.90000 | 107.08880 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 9.55000 | 103.94425 | 9.55000 | 103.91789 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 10.59000 | 10.59000 | 10.59000 | 101.87298 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 99.70349 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.75252 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.00014 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CGR52 On 30/06/2025 Spot Bond | | | | | 0.00000 | 100.73927 | | | | 0.00 | 0 | |
| Total CGR52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR52 | | | | | | | | | | 0.00 | 0 | |
| CGR53 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.67020 | | | | 0.00 | 0 | |
| Total CGR53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR53 | | | | | | | | | | 0.00 | 0 | |
| CGR54 On 28/02/2028 Spot Bond | | | | | 0.00000 | 101.75241 | | | | 0.00 | 0 | |
| Total CGR54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR54 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.88512 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 9.88500 | 101.57297 | 9.88500 | 101.54634 | | | | 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 | 104.88013 | 8.70700 | 103.79900 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.39885 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 102.81439 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN379 On 20/03/2024 Spot Bond | | | 11.19000 | 100.47449 | 11.19000 | 100.44476 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN384 On 20/09/2024 Spot Bond | | | 6.50000 | 108.46732 | 6.50000 | 103.57000 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 103.70900 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN453 On 31/01/2025 Spot Bond | | | 6.47000 | 159.56703 | 6.47000 | 159.54393 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN454 On 31/01/2025 Spot Bond | | | 8.58000 | 154.03052 | 8.58000 | 153.99958 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN496 On 04/09/2024 Spot Bond | | | 9.53000 | 102.07253 | 9.53000 | 102.04671 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.30832 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.37874 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.51300 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 15/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.01098 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN516 On 30/04/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.78888 | | | | 0.00 | 0 | |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.61692 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | |
| CLN525 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.94847 | | | | 0.00 | 0 | |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | |
| CLN526 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.07927 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.90500 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.90357 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.16697 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 10.43000 | 102.58489 | 10.43000 | 102.55607 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 100.02358 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/10/2023 Spot Bond | | | | | 0.00000 | 99.65037 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.21521 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 159.75000 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.91162 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |
| CLN545 On 21/08/2026 Spot Bond | | | 9.90000 | 102.04957 | 9.90000 | 102.02234 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN546 On 29/03/2025 Spot Bond | | | 9.95000 | 100.92939 | 9.95000 | 100.90277 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 12/11/2025 Spot Bond | | | 10.04000 | 104.85613 | 10.04000 | 104.82777 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 18/04/2028 Spot Bond | | | 10.09000 | 10.09000 | 10.09000 | 324.11061 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN553 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.80257 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.78243 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.51402 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.22914 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN56(On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 141.00800 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.83152 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 12/11/2025 Spot Bond | | | 10.40000 | 104.08137 | 10.40000 | 104.03752 | | | | 0.00 | 0 | |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 12/11/2025 Spot Bond | | | 9.90000 | 105.16531 | 9.90000 | 105.13725 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 08/02/2024 Spot Bond | | | | | 0.00000 | 102.09807 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.56549 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.03409 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.23774 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN56(On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.76474 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 12/11/2025 Spot Bond | | | 10.13000 | 104.18128 | 10.13000 | 104.15285 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.83966 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN57(On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.77046 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 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 CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN57: On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.98965 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN57: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.96003 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN57: On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.16274 | | | | 0.00 | 0 | |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN57: On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.59384 | | | | 0.00 | 0 | 300,000,00 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| CLN58: On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.87239 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN58: On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.07106 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN58: On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.16420 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN58: On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.55385 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN58: On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.96164 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN58: On 10/06/2026 Spot Bond | | | | | 0.00000 | 104.19794 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN58: On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.85321 | | | | 0.00 | 0 | 1,500,000,00 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| CLN59: On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.63111 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.63851 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 4.89000 | 157.38235 | 4.89000 | 125.97986 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.75089 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN593 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.73686 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.49800 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | 9.37000 | 9.37000 | 9.37000 | 103.50391 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.57407 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.06268 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.85321 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.85321 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.93200 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN603 On 05/08/2024 Spot Bond | | | 8.95500 | 8.95500 | 8.95500 | 101.61124 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.87710 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.14408 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.57657 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.19845 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.53631 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 30/04/2023 Spot Bond | | | 9.53000 | 99.86962 | 9.53000 | 104.49630 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 23/10/2024 Spot Bond | | | | | 0.00000 | 99.99995 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.81387 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.19015 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 22/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2023 Spot Bond | | | | | 0.00000 | 101.48511 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 20/12/2029 Spot Bond | | | | | 0.00000 | 96.28900 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.10927 | | | | 0.00 | 0 | |
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.37184 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 99.89912 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.24714 | | | | 0.00 | 0 | |
| Total CLN621 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN621 | | | | | | | | | | 0.00 | 0 | |
| CLN621 On 20/12/2024 Spot Bond | | | | | 0.00000 | 99.54000 | | | | 0.00 | 0 | |
| Total CLN623 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN623 | | | | | | | | | | 0.00 | 0 | |
| CLN623 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.74780 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.82093 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 13.03500 | 61.18074 | 13.03500 | 80.04338 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.76463 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 19/08/2025 Spot Bond | | | 10.60000 | 99.46609 | 10.60000 | 99.43772 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.74266 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.71300 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |
| CLN632 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.41231 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN633 On 09/11/2024 Spot Bond | | | | | 0.00000 | 101.89922 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN634 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.83423 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN635 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.51975 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN636 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.73752 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN637 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.97862 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN638 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.84030 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN640 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.18509 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN643 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.52481 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN645 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.84275 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN646 On 29/01/2024 Spot Bond | | | | | 0.00000 | 99.89273 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.84369 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.83884 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.36168 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.73752 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.73752 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 22/03/2030 Spot Bond | | | | | 0.00000 | 97.36100 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.97416 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.67106 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.25344 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.87600 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.34600 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2024 Spot Bond | | | | | 0.00000 | 128.51300 | | | | 0.00 | 0 | |
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 20/12/2023 Spot Bond | | | | | 0.00000 | 153.10300 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.75378 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.96359 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.95201 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN66 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.85210 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.85743 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 31/01/2025 Spot Bond | | | 5.43896 | 162.36658 | 5.43896 | 131.93554 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 31/01/2025 Spot Bond | | | 5.43896 | 162.36658 | 5.43896 | 131.93639 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN67 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.88312 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.95161 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.80081 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |
| CLN679 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.48135 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN681 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.13165 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN682 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.77784 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN683 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.79211 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN684 On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.95591 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN685 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.88978 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN687 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.88956 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN688 On 21/12/2026 Spot Bond | | | | | 0.00000 | 102.95013 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN690 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.65461 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN692 On 21/06/2023 Spot Bond | | | | | 0.00000 | 100.81440 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN693 On 17/05/2025 Spot Bond | | | | | 0.00000 | 102.03982 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 86.27729 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 84.79421 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN699 On 21/12/2026 Spot Bond | | | | | 0.00000 | 105.04724 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 85.83807 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.06525 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 86.82849 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.98584 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.58385 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN709 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.80155 | | | | 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 | 83.21824 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 83.45763 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2024 Spot Bond | | | | | 0.00000 | 100.91488 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2024 Spot Bond | | | | | 0.00000 | 101.63933 | | | | 0.00 | 0 | |
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.80511 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.80511 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.80511 | | | | 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 | 82.27089 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.95093 | | | | 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 | 81.28196 | | | | 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 | 81.59995 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 01/06/2026 Spot Bond | | | | | 0.00000 | 101.23663 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 82.30025 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.76150 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.76150 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |
| CLN725 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.76150 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.77040 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.77040 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.77040 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 84.76214 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 85.78399 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 86.41223 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.81413 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 11/09/2026 Spot Bond | | | | | 0.00000 | 100.96231 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN736 On 31/01/2024 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 95.62446 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.99458 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.25981 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN739 On 20/06/2026 Spot Bond | | | | | 0.00000 | 118.61700 | | | | 0.00 | 0 | |
| Total CLN739 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN739 | | | | | | | | | | 0.00 | 0 | |
| CLN740 On 31/01/2024 Spot Bond | | | 9.51000 | 9.51000 | 9.51000 | 94.39768 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.72038 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.75695 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 103.09819 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.32600 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.57263 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN746 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.57393 | | | | 0.00 | 0 | |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 21/12/2023 Spot Bond | | | | | 0.00000 | 100.81433 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.36043 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/07/2024 Spot Bond | | | | | 0.00000 | 98.86238 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN749 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.00780 | | | | 0.00 | 0 | |
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 01/10/2026 Spot Bond | | | | | 0.00000 | 100.54870 | | | | 0.00 | 0 | |
| Total CLN751 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN751 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 31/07/2024 Spot Bond | | | | | 0.00000 | 99.71089 | | | | 0.00 | 0 | |
| Total CLN752 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN752 | | | | | | | | | | 0.00 | 0 | |
| CLN752 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 | |
| CLN753 On 31/07/2023 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 101.68001 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN754 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.48834 | | | | 0.00 | 0 | |
| Total CLN755 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN755 | | | | | | | | | | 0.00 | 0 | |
| CLN755 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 | 100.58177 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.55300 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total 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 | 101.79367 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |
| CLN763 On 21/07/2027 Spot Bond | | | | | 0.00000 | 100.04018 | | | | 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 | 94.11744 | | | | 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 | 101.68001 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/01/2024 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 | 100.82696 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.33718 | | | | 0.00 | 0 | |
| Total CLN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN769 On 31/07/2024 Spot Bond | | | | | 0.00000 | 106.41056 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/08/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 83.13132 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2023 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 88.12446 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN77: On 28/08/2028 Spot Bond | | | | | 0.00000 | 101.48126 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN77: On 31/07/2028 Spot Bond | | | | | 0.00000 | 99.76379 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN77: On 15/09/2028 Spot Bond | | | 5.56000 | 5.56000 | 5.56000 | 106.71115 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN775 | | | | | | | | | | 0.00 | 0 | |
| CLN77: On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.45114 | | | | 0.00 | 0 | 1,000,000,00 |
| Total CLN776 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For CLN776 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| CLN77: 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 | |
| CLN77: On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.65971 | | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | | 0.00 | 0 | |
| CLN77: On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.14499 | | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | | 0.00 | 0 | |
| CLN78: On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.15633 | | | | 0.00 | 0 | |
| Total CLN780 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN780 | | | | | | | | | | 0.00 | 0 | |
| CLN78: On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.85139 | | | | 0.00 | 0 | |
| Total CLN781 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | | 0.00 | 0 | |
| CLN78: On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.21303 | | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | | 0.00 | 0 | |
| CLN78: On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.23797 | | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | | 0.00 | 0 | |
| CLN78: On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.72050 | | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Options Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For CLN785 | | | | | | | | | | 0.00 | 0 | |
| CLN785 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.74290 | | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | | 0.00 | 0 | |
| CLN786 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.72050 | | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | | 0.00 | 0 | |
| CLN787 On 31/01/2027 Spot Bond | | | | | 0.00000 | 111.85644 | | | | 0.00 | 0 | |
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 111.68911 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN789 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN790 | | | | | | | | | | 0.00 | 0 | |
| CLN790 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.80700 | | | | 0.00 | 0 | |
| Total CLN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN791 | | | | | | | | | | 0.00 | 0 | |
| CLN791 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN792 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN792 | | | | | | | | | | 0.00 | 0 | |
| CLN792 On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.17026 | | | | 0.00 | 0 | |
| Total CLN794 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN794 | | | | | | | | | | 0.00 | 0 | |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN795 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN795 | | | | | | | | | | 0.00 | 0 | |
| CLN795 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.72057 | | | | 0.00 | 0 | |
| Total CLN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN796 | | | | | | | | | | 0.00 | 0 | |
| CLN796 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN797 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN797 | | | | | | | | | | 0.00 | 0 | |
| CLN797 On 31/01/2024 Spot Bond | | | | | 0.00000 | 102.37211 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN798 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN798 | | | | | | | | | | 0.00 | 0 | |
| CLN798 On 31/01/2026 Spot Bond | | | | | 0.00000 | 102.38299 | | | | 0.00 | 0 | |
| Total CLN799 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN799 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 31/01/2026 Spot Bond | | | | | 0.00000 | 102.38299 | | | | 0.00 | 0 | |
| Total CLN800 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN800 | | | | | | | | | | 0.00 | 0 | |
| CLN800 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.53306 | | | | 0.00 | 0 | |
| Total CLN801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN801 | | | | | | | | | | 0.00 | 0 | |
| CLN801 On 31/01/2025 Spot Bond | | | | | 0.00000 | 87.49597 | | | | 0.00 | 0 | |
| Total CLN802 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN802 | | | | | | | | | | 0.00 | 0 | |
| CLN802 On 31/01/2025 Spot Bond | | | | | 0.00000 | 105.29860 | | | | 0.00 | 0 | |
| Total CLN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN803 | | | | | | | | | | 0.00 | 0 | |
| CLN803 On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.16313 | | | | 0.00 | 0 | |
| Total CLN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN804 | | | | | | | | | | 0.00 | 0 | |
| CLN804 On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97144 | | | | 0.00 | 0 | |
| Total CLN805 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN805 | | | | | | | | | | 0.00 | 0 | |
| CLN805 On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.39444 | | | | 0.00 | 0 | |
| Total CLN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN806 | | | | | | | | | | 0.00 | 0 | |
| CLN806 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.54065 | | | | 0.00 | 0 | |
| Total CLN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN807 | | | | | | | | | | 0.00 | 0 | |
| CLN807 On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.23571 | | | | 0.00 | 0 | |
| Total CLN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN808 | | | | | | | | | | 0.00 | 0 | |
| CLN808 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.76518 | | | | 0.00 | 0 | |
| Total CLN809 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN809 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN81 On 18/04/2028 Spot Bond | | | 9.20500 | 95.89382 | 9.20500 | 95.87024 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLN810 On 26/08/2025 Spot Bond | | | | | 0.00000 | 100.76951 | | | | 0.00 | 0 | |
| Total CLN810 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN810 | | | | | | | | | | 0.00 | 0 | |
| CLN811 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.08482 | | | | 0.00 | 0 | |
| Total CLN811 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN811 | | | | | | | | | | 0.00 | 0 | |
| CLN815 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN815 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN815 | | | | | | | | | | 0.00 | 0 | |
| CLN816 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN816 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN816 | | | | | | | | | | 0.00 | 0 | |
| CLN817 On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.39444 | | | | 0.00 | 0 | |
| Total CLN817 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN817 | | | | | | | | | | 0.00 | 0 | |
| CLN818 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.14499 | | | | 0.00 | 0 | |
| Total CLN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN818 | | | | | | | | | | 0.00 | 0 | |
| CLN819 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN819 | | | | | | | | | | 0.00 | 0 | |
| CLN820 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN820 | | | | | | | | | | 0.00 | 0 | |
| CLN821 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.72058 | | | | 0.00 | 0 | |
| Total CLN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN821 | | | | | | | | | | 0.00 | 0 | |
| CLN822 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 | |
| CLN823 On 31/07/2029 Spot Bond | | | | | 0.00000 | 97.12100 | | | | 0.00 | 0 | |
| Total CLN823 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN823 | | | | | | | | | | 0.00 | 0 | |
| CLN823 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN824 | | | | | | | | | | 0.00 | 0 | |
| CLN824 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN825 | | | | | | | | | | 0.00 | 0 | |
| CLN825 On 31/07/2027 Spot Bond | | | | | 0.00000 | 102.37180 | | | | 0.00 | 0 | |
| Total CLN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN826 | | | | | | | | | | 0.00 | 0 | |
| CLN826 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN827 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN827 | | | | | | | | | | 0.00 | 0 | |
| CLN827 On 31/08/2024 Spot Bond | | | | | 0.00000 | 88.45277 | | | | 0.00 | 0 | |
| Total CLN828 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN828 | | | | | | | | | | 0.00 | 0 | |
| CLN828 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.37196 | | | | 0.00 | 0 | |
| Total CLN829 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN829 | | | | | | | | | | 0.00 | 0 | |
| CLN829 On 31/07/2026 Spot Bond | | | | | 0.00000 | 103.81982 | | | | 0.00 | 0 | |
| Total CLN830 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN830 | | | | | | | | | | 0.00 | 0 | |
| CLN830 On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.26761 | | | | 0.00 | 0 | |
| Total CLN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN831 | | | | | | | | | | 0.00 | 0 | |
| CLN831 On 31/07/2027 Spot Bond | | | | | 0.00000 | 102.37180 | | | | 0.00 | 0 | |
| Total CLN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN832 | | | | | | | | | | 0.00 | 0 | |
| CLN832 On 31/01/2030 Spot Bond | | | 9.32500 | 9.32500 | 9.32500 | 103.86554 | | | | 0.00 | 0 | |
| Total CLN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN833 | | | | | | | | | | 0.00 | 0 | |
| CLN833 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.52554 | | | | 0.00 | 0 | |
| Total CLN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN834 | | | | | | | | | | 0.00 | 0 | |
| CLN834 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.52568 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN835 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN835 | | | | | | | | | | 0.00 | 0 | |
| CLN835 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.52568 | | | | 0.00 | 0 | |
| Total CLN836 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN836 | | | | | | | | | | 0.00 | 0 | |
| CLN836 On 31/08/2029 Spot Bond | | | | | 0.00000 | 101.52557 | | | | 0.00 | 0 | |
| Total CLN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN837 | | | | | | | | | | 0.00 | 0 | |
| CLN837 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.72056 | | | | 0.00 | 0 | |
| Total CLN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN838 | | | | | | | | | | 0.00 | 0 | |
| CLN838 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.85416 | | | | 0.00 | 0 | |
| Total CLN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN839 | | | | | | | | | | 0.00 | 0 | |
| CLN839 On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.96880 | | | | 0.00 | 0 | |
| Total CLN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN840 | | | | | | | | | | 0.00 | 0 | |
| CLN840 On 20/07/2026 Spot Bond | | | | | 0.00000 | 99.70200 | | | | 0.00 | 0 | |
| Total CLN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN841 | | | | | | | | | | 0.00 | 0 | |
| CLN841 On 20/07/2026 Spot Bond | | | | | 0.00000 | 99.14200 | | | | 0.00 | 0 | |
| Total CLN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN842 | | | | | | | | | | 0.00 | 0 | |
| CLN842 On 20/07/2026 Spot Bond | | | | | 0.00000 | 97.73800 | | | | 0.00 | 0 | |
| Total CLN843 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN843 | | | | | | | | | | 0.00 | 0 | |
| CLN843 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.17050 | | | | 0.00 | 0 | |
| Total CLN844 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN844 | | | | | | | | | | 0.00 | 0 | |
| CLN844 On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.21296 | | | | 0.00 | 0 | |
| Total CLN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN845 | | | | | | | | | | 0.00 | 0 | |
| CLN845 On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.23511 | | | | 0.00 | 0 | |
| Total CLN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN846 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN847 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.72058 | | | | 0.00 | 0 | |
| Total CLN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN847 | | | | | | | | | | 0.00 | 0 | |
| CLN848 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.72056 | | | | 0.00 | 0 | |
| Total CLN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN848 | | | | | | | | | | 0.00 | 0 | |
| CLN849 On 31/03/2029 Spot Bond | | | | | 0.00000 | 100.72018 | | | | 0.00 | 0 | |
| Total CLN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN849 | | | | | | | | | | 0.00 | 0 | |
| CLN850 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.51964 | | | | 0.00 | 0 | |
| Total CLN850 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN850 | | | | | | | | | | 0.00 | 0 | |
| CLN851 On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.83514 | | | | 0.00 | 0 | |
| Total CLN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN851 | | | | | | | | | | 0.00 | 0 | |
| CLN852 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.86077 | | | | 0.00 | 0 | |
| Total CLN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN852 | | | | | | | | | | 0.00 | 0 | |
| CLN853 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.90040 | | | | 0.00 | 0 | |
| Total CLN853 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN853 | | | | | | | | | | 0.00 | 0 | |
| CLN854 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.95979 | | | | 0.00 | 0 | |
| Total CLN854 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN854 | | | | | | | | | | 0.00 | 0 | |
| CLN855 On 20/07/2027 Spot Bond | | | | | 0.00000 | 100.97863 | | | | 0.00 | 0 | |
| Total CLN855 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN855 | | | | | | | | | | 0.00 | 0 | |
| CLN856 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.87432 | | | | 0.00 | 0 | |
| Total CLN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN856 | | | | | | | | | | 0.00 | 0 | |
| CLN857 On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.61600 | | | | 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 | 84.31731 | | | | 0.00 | 0 | |
| Total CLN858 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN858 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN860 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.90794 | | | | 0.00 | 0 | |
| Total CLN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN861 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.85133 | | | | 0.00 | 0 | |
| Total CLN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN862 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.14320 | | | | 0.00 | 0 | |
| Total CLN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN863 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 31/07/2025 Spot Bond | | | | | 0.00000 | 114.73232 | | | | 0.00 | 0 | |
| Total CLN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN864 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 20/12/2029 Spot Bond | | | 12.81000 | 12.81000 | 12.81000 | 99.43800 | | | | 0.00 | 0 | |
| Total CLN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN865 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 22/06/2030 Spot Bond | | | 14.48000 | 14.48000 | 14.48000 | 101.42000 | | | | 0.00 | 0 | |
| Total CLN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN866 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.61009 | | | | 0.00 | 0 | |
| Total CLN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN867 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 31/07/2023 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 87.53092 | | | | 0.00 | 0 | |
| Total CLN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN868 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 15/07/2029 Spot Bond | | | | | 0.00000 | 102.09979 | | | | 0.00 | 0 | |
| Total CLN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN869 | | | | | | | | | | 0.00 | 0 | |
| CLN87 On 31/07/2027 Spot Bond | | | | | 0.00000 | 102.12233 | | | | 0.00 | 0 | |
| Total CLN870 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN870 | | | | | | | | | | 0.00 | 0 | |
| CLN87 On 31/07/2027 Spot Bond | | | | | 0.00000 | 102.11099 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | 83.89117 | | | | 0.00 | 0 | |
| Total CLN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN872 | | | | | | | | | | 0.00 | 0 | |
| CLN872 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.52554 | | | | 0.00 | 0 | |
| Total CLN873 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN873 | | | | | | | | | | 0.00 | 0 | |
| CLN873 On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.87493 | | | | 0.00 | 0 | |
| Total CLN874 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN874 | | | | | | | | | | 0.00 | 0 | |
| CLN874 On 29/10/2025 Spot Bond | | | | | 0.00000 | 99.71929 | | | | 0.00 | 0 | |
| Total CLN875 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN875 | | | | | | | | | | 0.00 | 0 | |
| CLN875 On 29/10/2025 Spot Bond | | | | | 0.00000 | 99.71929 | | | | 0.00 | 0 | |
| Total CLN876 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN876 | | | | | | | | | | 0.00 | 0 | |
| CLN876 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN877 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN877 | | | | | | | | | | 0.00 | 0 | |
| CLN877 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.09510 | | | | 0.00 | 0 | |
| Total CLN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN878 | | | | | | | | | | 0.00 | 0 | |
| CLN878 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.57407 | | | | 0.00 | 0 | |
| Total CLN879 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN879 | | | | | | | | | | 0.00 | 0 | |
| CLN879 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.57125 | | | | 0.00 | 0 | |
| Total CLN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN880 | | | | | | | | | | 0.00 | 0 | |
| CLN880 On 31/07/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 85.25531 | | | | 0.00 | 0 | |
| Total CLN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN881 | | | | | | | | | | 0.00 | 0 | |
| CLN881 On 31/01/2030 Spot Bond | | | | | 0.00000 | 102.08829 | | | | 0.00 | 0 | |
| Total CLN882 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN882 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN883 On 31/07/2024 Spot Bond | | | 11.06000 | 11.06000 | 11.06000 | 84.03032 | | | | 0.00 | 0 | |
| Total CLN883 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN883 | | | | | | | | | | 0.00 | 0 | |
| CLN884 On 31/07/2024 Spot Bond | | | 11.26000 | 11.26000 | 11.26000 | 82.83142 | | | | 0.00 | 0 | |
| Total CLN884 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN884 | | | | | | | | | | 0.00 | 0 | |
| CLN885 On 31/07/2024 Spot Bond | | | 11.26000 | 11.26000 | 11.26000 | 82.83142 | | | | 0.00 | 0 | |
| Total CLN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN885 | | | | | | | | | | 0.00 | 0 | |
| CLN886 On 31/07/2024 Spot Bond | | | 11.29000 | 11.29000 | 11.29000 | 82.65379 | | | | 0.00 | 0 | |
| Total CLN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN886 | | | | | | | | | | 0.00 | 0 | |
| CLN887 On 31/07/2024 Spot Bond | | | 11.26500 | 11.26500 | 11.26500 | 82.80178 | | | | 0.00 | 0 | |
| Total CLN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN887 | | | | | | | | | | 0.00 | 0 | |
| CLN888 On 15/09/2027 Spot Bond | | | 5.62000 | 5.62000 | 5.62000 | 125.65416 | | | | 0.00 | 0 | |
| Total CLN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN888 | | | | | | | | | | 0.00 | 0 | |
| CLN889 On 20/12/2027 Spot Bond | | | | | 0.00000 | 107.97769 | | | | 0.00 | 0 | |
| Total CLN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN889 | | | | | | | | | | 0.00 | 0 | |
| CLN890 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.95515 | | | | 0.00 | 0 | |
| Total CLN890 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN890 | | | | | | | | | | 0.00 | 0 | |
| CLN891 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 | |
| CLN892 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.90612 | | | | 0.00 | 0 | |
| Total CLN892 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN892 | | | | | | | | | | 0.00 | 0 | |
| CLN893 On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37217 | | | | 0.00 | 0 | |
| Total CLN893 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN893 | | | | | | | | | | 0.00 | 0 | |
| CLN894 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.88139 | | | | 0.00 | 0 | |
| Total CLN894 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN894 | | | | | | | | | | 0.00 | 0 | |
| CLN894 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.52554 | | | | 0.00 | 0 | |
| Total CLN895 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN895 | | | | | | | | | | 0.00 | 0 | |
| CLN895 On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.72050 | | | | 0.00 | 0 | |
| Total CLN896 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN896 | | | | | | | | | | 0.00 | 0 | |
| CLN896 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.54867 | | | | 0.00 | 0 | |
| Total CLN897 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN897 | | | | | | | | | | 0.00 | 0 | |
| CLN897 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 | |
| CLN898 On 30/09/2024 Spot Bond | | | 11.51500 | 11.51500 | 11.51500 | 65.42261 | | | | 0.00 | 0 | |
| Total CLN899 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN899 | | | | | | | | | | 0.00 | 0 | |
| CLN899 On 30/09/2024 Spot Bond | | | 11.61500 | 11.61500 | 11.61500 | 64.93312 | | | | 0.00 | 0 | |
| Total CLN900 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN900 | | | | | | | | | | 0.00 | 0 | |
| CLN900 On 20/12/2027 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 106.75718 | | | | 0.00 | 0 | |
| Total CLN901 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN901 | | | | | | | | | | 0.00 | 0 | |
| CLN901 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.68000 | | | | 0.00 | 0 | |
| Total CLN902 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN902 | | | | | | | | | | 0.00 | 0 | |
| CLN902 On 20/12/2027 Spot Bond | | | 10.98500 | 10.98500 | 10.98500 | 101.83166 | | | | 0.00 | 0 | |
| Total CLN903 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN903 | | | | | | | | | | 0.00 | 0 | |
| CLN903 On 15/09/2029 Spot Bond | | | | | 0.00000 | 101.13473 | | | | 0.00 | 0 | |
| Total CLN904 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN904 | | | | | | | | | | 0.00 | 0 | |
| CLN904 On 20/12/2029 Spot Bond | | | | | 0.00000 | 101.01625 | | | | 0.00 | 0 | |
| Total CLN905 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN905 | | | | | | | | | | 0.00 | 0 | |
| CLN905 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.94855 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN906 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN906 | | | | | | | | | | 0.00 | 0 | |
| CLN907 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.19780 | | | | 0.00 | 0 | |
| Total CLN907 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN907 | | | | | | | | | | 0.00 | 0 | |
| CLN908 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.52000 | | | | 0.00 | 0 | |
| Total CLN908 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN908 | | | | | | | | | | 0.00 | 0 | |
| CLN909 On 20/12/2027 Spot Bond | | | | | 0.00000 | 102.03300 | | | | 0.00 | 0 | |
| Total CLN909 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN909 | | | | | | | | | | 0.00 | 0 | |
| CLN910 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.95531 | | | | 0.00 | 0 | |
| Total CLN910 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN910 | | | | | | | | | | 0.00 | 0 | |
| CLN911 On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.97626 | | | | 0.00 | 0 | |
| Total CLN911 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN911 | | | | | | | | | | 0.00 | 0 | |
| CLN912 On 31/01/2026 Spot Bond | | | | | 0.00000 | 102.37165 | | | | 0.00 | 0 | |
| Total CLN912 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN912 | | | | | | | | | | 0.00 | 0 | |
| CLN913 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.94572 | | | | 0.00 | 0 | |
| Total CLN913 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN913 | | | | | | | | | | 0.00 | 0 | |
| CLN914 On 20/12/2027 Spot Bond | | | | | 0.00000 | 98.98400 | | | | 0.00 | 0 | |
| Total CLN914 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN914 | | | | | | | | | | 0.00 | 0 | |
| CLN915 On 20/12/2032 Spot Bond | | | | | 0.00000 | 101.11017 | | | | 0.00 | 0 | |
| Total CLN915 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN915 | | | | | | | | | | 0.00 | 0 | |
| CLN916 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.39700 | | | | 0.00 | 0 | |
| Total CLN916 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN916 | | | | | | | | | | 0.00 | 0 | |
| CLN917 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.36643 | | | | 0.00 | 0 | |
| Total CLN917 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN917 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN91{ On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.85704 | | | | 0.00 | 0 | |
| Total CLN918 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN918 | | | | | | | | | | 0.00 | 0 | |
| CLN91{ On 28/07/2027 Spot Bond | | | | | 0.00000 | 101.33142 | | | | 0.00 | 0 | |
| Total CLN919 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN919 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 29/02/2028 Spot Bond | | | | | 0.00000 | 101.33142 | | | | 0.00 | 0 | |
| Total CLN920 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN920 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.13969 | | | | 0.00 | 0 | |
| Total CLN921 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN921 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.13969 | | | | 0.00 | 0 | |
| Total CLN922 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN922 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 20/06/2030 Spot Bond | | | | | 0.00000 | 101.16760 | | | | 0.00 | 0 | |
| Total CLN923 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN923 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.09514 | | | | 0.00 | 0 | |
| Total CLN924 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN924 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.01160 | | | | 0.00 | 0 | |
| Total CLN925 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN925 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.02101 | | | | 0.00 | 0 | |
| Total CLN926 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN926 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.01630 | | | | 0.00 | 0 | |
| Total CLN927 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN927 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.94763 | | | | 0.00 | 0 | |
| Total CLN928 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN928 | | | | | | | | | | 0.00 | 0 | |
| CLN92{ On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN929 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For CLN929 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN930 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN930 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/06/2028 Spot Bond | | | | | 0.00000 | 99.36740 | | | | 0.00 | 0 | |
| Total CLN931 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN931 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.75565 | | | | 0.00 | 0 | |
| Total CLN932 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN932 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/06/2028 Spot Bond | | | 12.35000 | 12.35000 | 12.35000 | 103.59024 | | | | 0.00 | 0 | |
| Total CLN933 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN933 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN934 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN934 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN935 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN935 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.08710 | | | | 0.00 | 0 | |
| Total CLN936 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN936 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/03/2025 Spot Bond | | | | | 0.00000 | 100.79773 | | | | 0.00 | 0 | |
| Total CLN937 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN937 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/03/2027 Spot Bond | | | | | 0.00000 | 100.86989 | | | | 0.00 | 0 | |
| Total CLN938 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN938 | | | | | | | | | | 0.00 | 0 | |
| CLN93 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.58374 | | | | 0.00 | 0 | |
| Total CLN939 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN939 | | | | | | | | | | 0.00 | 0 | |
| CLN94 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.80692 | | | | 0.00 | 0 | |
| Total CLN940 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN940 | | | | | | | | | | 0.00 | 0 | |
| CLN94 On 20/06/2030 Spot Bond | | | | | 0.00000 | 100.77607 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|----------------------|
| Total CLN941 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN941 | | | | | | | | | | 0.00 | 0 | |
| CLN941 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.19060 | | | | 0.00 | 0 | |
| Total CLN942 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN942 | | | | | | | | | | 0.00 | 0 | |
| CLN942 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.36721 | | | | 0.00 | 0 | |
| Total CLN943 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN943 | | | | | | | | | | 0.00 | 0 | |
| CLN943 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.16607 | | | | 0.00 | 0 | |
| Total CLN945 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN945 | | | | | | | | | | 0.00 | 0 | |
| CLN945 On 20/06/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total CLN946 SPOT | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| Total For CLN946 | | | | | | | | 10,000,000,000,000.00 | | 25,000,000,000 | 25,000,000,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 10.50000 | 104.86566 | 10.50000 | 104.83585 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 11.19000 | 104.55759 | 11.19000 | 104.52632 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 11.59000 | 102.35807 | 11.59000 | 102.32639 | | | | 0.00 | 0 | 1,000,000,000 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COT02 On 03/04/2028 Spot Bond | | | 12.96000 | 90.75255 | 12.96000 | 90.72143 | | | | 0.00 | 0 | |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.55000 | 95.73749 | 11.55000 | 95.70796 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.63041 | | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 10.30000 | 10.30000 | 10.30000 | 104.66029 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 102.32470 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.91323 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DSY06 On 21/05/2027 Spot Bond | | | | | 0.00000 | 102.29136 | | | | 0.00 | 0 | 20,000,00 |
| Total DSY06 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| Total For DSY06 | | | | | | | | | | 0.00 | 0 | 20,000,00 |
| DSY07 On 21/05/2029 Spot Bond | | | | | 0.00000 | 101.53659 | | | | 0.00 | 0 | |
| Total DSY07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY07 | | | | | | | | | | 0.00 | 0 | |
| DTF001 On 28/06/2023 Spot Bond | | | | | 0.00000 | 100.60752 | | | | 0.00 | 0 | |
| Total DTF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF001 | | | | | | | | | | 0.00 | 0 | |
| DTF002 On 28/06/2025 Spot Bond | | | | | 0.00000 | 100.86652 | | | | 0.00 | 0 | |
| Total DTF002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF002 | | | | | | | | | | 0.00 | 0 | |
| DTF003 On 14/09/2023 Spot Bond | | | | | 0.00000 | 100.88856 | | | | 0.00 | 0 | |
| Total DTF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF003 | | | | | | | | | | 0.00 | 0 | |
| DTF004 On 14/09/2025 Spot Bond | | | | | 0.00000 | 100.90618 | | | | 0.00 | 0 | |
| Total DTF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF004 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.30000 | 102.04163 | 9.30000 | 102.01601 | | | | 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 | 101.74018 | 9.69000 | 101.71360 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.74018 | 9.69000 | 101.71360 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV27 On 02/02/2027 Spot Bond | | | 10.50000 | 98.79266 | 10.50000 | 98.76474 | | | | 0.00 | 0 | |
| Total DV27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV27 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 10.62500 | 99.57568 | 10.62500 | 99.54721 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.81268 | 10.10000 | 101.78497 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.81268 | 10.10000 | 101.78497 | | | | 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 | 100.53889 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.71527 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.37700 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.59831 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVF28 On 02/02/2028 Spot Bond | | | | | 0.00000 | 99.97807 | | | | 0.00 | 0 | |
| Total DVF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF28 | | | | | | | | | | 0.00 | 0 | |
| DVFB24 On 15/12/2024 Spot Bond | | | | | 0.00000 | 102.31489 | | | | 0.00 | 0 | 4,100,000,00 |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,00 |
| Total For DVFB24 | | | | | | | | | | 0.00 | 0 | 4,100,000,00 |
| DVFB25 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.42939 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB26 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.58818 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB28 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.68984 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB29 On 31/01/2027 Spot Bond | | | | | 0.00000 | 99.02127 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.04418 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 104.06496 | | | | 0.00 | 0 | |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 103.68585 | | | | 0.00 | 0 | |
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 104.50687 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.71000 | 117.68853 | 5.71000 | 117.67420 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.58000 | 102.85100 | 5.58000 | 102.83857 | | | | 0.00 | 0 | |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 150.24169 | 2.25000 | 150.23706 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.73000 | 157.38036 | 4.73000 | 157.36494 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.75500 | 143.79540 | 4.75500 | 143.78121 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.77500 | 137.90862 | 4.77500 | 137.89494 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.53000 | 121.57903 | 5.53000 | 121.56460 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.45000 | 106.64998 | 5.45000 | 106.63744 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/12 On 31/01/2036 Spot Bond | | | 2.25000 | 150.24169 | 2.25000 | 150.23706 | | | | 0.00 | 0 | |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 194.85168 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 191.69039 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 179.52724 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 149.35232 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 148.34194 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 144.40934 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 134.26793 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 129.23020 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 131.27625 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 09/12/2024 Spot Bond | | | | | 0.00000 | 108.78175 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ELN018 On 12/05/2023 Spot Bond | | | | | 0.00000 | 113.34496 | | | | 0.00 | 0 | |
| Total ELN018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN018 | | | | | | | | | | 0.00 | 0 | |
| ELN019 On 02/04/2027 Spot Bond | | | | | 0.00000 | 107.25951 | | | | 0.00 | 0 | |
| Total ELN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN019 | | | | | | | | | | 0.00 | 0 | |
| ELN020 On 20/09/2027 Spot Bond | | | | | 0.00000 | 118.03169 | | | | 0.00 | 0 | |
| Total ELN020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN020 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 10.61000 | 99.22624 | 10.61000 | 99.19791 | | | | 0.00 | 0 | |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | |
| EMM04 On 16/05/2028 Spot Bond | | | 12.67500 | 12.67500 | 12.67500 | 96.83398 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 12.72500 | 12.72500 | 12.72500 | 95.08523 | | | | 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 | | | 10.70000 | 10.70000 | 10.70000 | 102.88668 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 10.70000 | 10.70000 | 10.70000 | 102.62065 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07P On 17/07/2032 Spot Bond | | | 12.53000 | 12.53000 | 12.53000 | 99.02507 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 11.60000 | 11.60000 | 11.60000 | 101.14020 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 15.03000 | 15.03000 | 15.03000 | 94.35256 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.28742 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.13813 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.24191 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 101.34061 | | | | 0.00 | 0 | |
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 28/05/2024 Spot Bond | | | | | 0.00000 | 102.08406 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For EPF022 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| EPF023 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.18349 | | | | 0.00 | 0 | |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | |
| EPF024 On 14/03/2025 Spot Bond | | | | | 0.00000 | 101.40326 | | | | 0.00 | 0 | |
| Total EPF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF024 | | | | | | | | | | 0.00 | 0 | |
| EPF025 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.00769 | | | | 0.00 | 0 | |
| Total EPF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF025 | | | | | | | | | | 0.00 | 0 | |
| EPF026 On 10/11/2025 Spot Bond | | | | | 0.00000 | 101.81249 | | | | 0.00 | 0 | |
| Total EPF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF026 | | | | | | | | | | 0.00 | 0 | |
| EPFC52 On 10/11/2023 Spot Bond | | | | | 0.00000 | 101.73296 | | | | 0.00 | 0 | |
| Total EPFC52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC52 | | | | | | | | | | 0.00 | 0 | |
| EPFC53 On 14/03/2024 Spot Bond | | | | | 0.00000 | 100.90879 | | | | 0.00 | 0 | |
| Total EPFC53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC53 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.80772 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 16/04/2025 Spot Bond | | | | | 0.00000 | 100.88396 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.55471 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 30/10/2023 Spot Bond | | | | | 0.00000 | 99.79332 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |
| EQT006 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.76343 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT007 On 08/10/2024 Spot Bond | | | | | 0.00000 | 100.34315 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |
| EQT008 On 12/11/2024 Spot Bond | | | | | 0.00000 | 102.01621 | | | | 0.00 | 0 | |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | |
| EQT010 On 11/11/2023 Spot Bond | | | | | 0.00000 | 101.61778 | | | | 0.00 | 0 | |
| Total EQT011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT011 | | | | | | | | | | 0.00 | 0 | |
| EQT011 On 11/11/2025 Spot Bond | | | | | 0.00000 | 101.69037 | | | | 0.00 | 0 | |
| Total EQT012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT012 | | | | | | | | | | 0.00 | 0 | |
| EQT012 On 11/11/2027 Spot Bond | | | | | 0.00000 | 102.22558 | | | | 0.00 | 0 | |
| Total EQT013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT013 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.66292 | | | | 0.00 | 0 | |
| Total ERS3B8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B8 | | | | | | | | | | 0.00 | 0 | |
| ERS3B On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.71699 | | | | 0.00 | 0 | |
| Total ERS3B9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B9 | | | | | | | | | | 0.00 | 0 | |
| ERS3C On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.68986 | | | | 0.00 | 0 | |
| Total ERS3C8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C8 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|---------------------|
| ERS3C On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.74394 | | | 0.00 | 0 | |
| Total ERS3C9 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C9 | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.69017 | | | 0.00 | 0 | |
| Total ERS28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS28 | | | | | | | | | 0.00 | 0 | |
| ERSA2 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.66403 | | | 0.00 | 0 | |
| Total ERS29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS29 | | | | | | | | | 0.00 | 0 | |
| ERSA3 On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.68105 | | | 0.00 | 0 | |
| Total ERS30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS30 | | | | | | | | | 0.00 | 0 | |
| ERSA3 On 17/02/2028 Spot Bond | | | | | 0.00000 | 101.71677 | | | 0.00 | 0 | |
| Total ERS31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERS31 | | | | | | | | | 0.00 | 0 | |
| ERSB1 On 17/02/2028 Spot Bond | | | | | 0.00000 | 101.75268 | | | 0.00 | 0 | |
| Total ERSB10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERSB10 | | | | | | | | | 0.00 | 0 | |
| ERSC1 On 17/02/2028 Spot Bond | | | | | 0.00000 | 101.77961 | | | 0.00 | 0 | |
| Total ERSC10 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ERSC10 | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.50000 | 96.33913 | 9.50000 | 96.31470 | | | 1,449,293,400,000.00 | 152,557,200 | 2,567,200,00 |
| Total ES26 SPOT | | | | | | | | | 1,449,293,400,000.00 | 152,557,200 | 2,567,200,00 |
| Total For ES26 | | | | | | | | | 1,449,293,400,000.00 | 152,557,200 | 2,567,200,00 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.48505 | 7.85000 | 100.46391 | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 12.09500 | 74.04211 | 12.14500 | 73.78331 | | | 1,878,220,455,000.00 | 155,289,000 | 5,943,100,00 |
| Total ES33 SPOT | | | | | | | | | 1,878,220,455,000.00 | 155,289,000 | 5,943,100,00 |
| Total For ES33 | | | | | | | | | 1,878,220,455,000.00 | 155,289,000 | 5,943,100,00 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.82369 | 7.50000 | 100.80352 | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.54500 | 70.95095 | 12.59500 | 70.65624 | | | 1,209,255,203,000.00 | 96,393,400 | 1,577,700,00 |
| Total ES42 SPOT | | | | | | | | | 1,209,255,203,000.00 | 96,393,400 | 1,577,700,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|---------------------|
| Total For ES42 | | | | | | | | | | 1,209,255,203,000.00 | 96,393,400 | 1,577,700,00 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.00000 | 8.50000 | 99.97713 | | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | | 0.00 | 0 | |
| ETK001 On 03/06/2032 Spot Bond | | | 11.52000 | 11.52000 | 11.52000 | 102.19226 | | | | 0.00 | 0 | |
| Total ETK001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ETK001 | | | | | | | | | | 0.00 | 0 | |
| ETK002 On 03/06/2037 Spot Bond | | | 14.38500 | 14.38500 | 14.38500 | 96.21170 | | | | 0.00 | 0 | |
| Total ETK002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ETK002 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 101.82419 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For EXX05 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.71733 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 99.79332 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.70229 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For FIFB19 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| FIFB20 On 21/11/2027 Spot Bond | | | | | 0.00000 | 101.53648 | | | | 0.00 | 0 | |
| Total FIFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB20 | | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 102.08036 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 101.77098 | | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG02 | | | | | | | | | | 0.00 | 0 | |
| FIFG03 On 22/02/2025 Spot Bond | | | | | 0.00000 | 101.51110 | | | | 0.00 | 0 | |
| Total FIFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG03 | | | | | | | | | | 0.00 | 0 | |
| FIFG04 On 22/02/2027 Spot Bond | | | | | 0.00000 | 101.57753 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total FIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIG04 | | | | | | | | | | 0.00 | 0 | |
| FIG05 On 22/08/2027 Spot Bond | | | | | 0.00000 | 101.59416 | | | | 0.00 | 0 | |
| Total FIG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIG05 | | | | | | | | | | 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 | 103.79112 | | | | 0.00 | 0 | 330,000,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 330,000,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 330,000,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.09815 | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 102.36401 | | | | 0.00 | 0 | |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | |
| FRB27 On 03/06/2026 Spot Bond | | | 9.28000 | 106.39220 | 9.28000 | 106.36568 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 105.44264 | | | | 0.00 | 0 | |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB28 | | | | | | | | | | 0.00 | 0 | |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 101.56747 | | | | 0.00 | 200,000,000 | 1,100,000,00 |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 1,100,000,00 |
| Total For FRB29 | | | | | | | | | | 0.00 | 200,000,000 | 1,100,000,00 |
| FRB30 On 19/04/2026 Spot Bond | | | 9.20000 | 97.45728 | 9.20000 | 97.43333 | | | | 0.00 | 0 | |
| Total FRB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB30 | | | | | | | | | | 0.00 | 0 | |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 102.13192 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRB32 On 28/09/2027 Spot Bond | | | | | 0.00000 | 101.63480 | | | | 0.00 | 0 | |
| Total FRB32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB32 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRB33 On 29/09/2029 Spot Bond | | | | | 0.00000 | 100.65311 | | | | 0.00 | 0 | |
| Total FRB33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB33 | | | | | | | | | | 0.00 | 0 | |
| FRB34 On 02/06/2028 Spot Bond | | | | | 0.00000 | 102.83268 | | | | 0.00 | 0 | |
| Total FRB34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB34 | | | | | | | | | | 0.00 | 0 | |
| FRB35 On 06/02/2028 Spot Bond | | | | | 0.00000 | 102.03245 | | | | 0.00 | 0 | 1,000,000,00 |
| Total FRB35 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For FRB35 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| FRBI23 On 07/12/2023 Spot Bond | | | 4.00000 | 332.83727 | 4.00000 | 332.81143 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.22000 | 4.22000 | 4.22000 | 165.74533 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.57500 | 215.54383 | 4.57500 | 215.52390 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.93000 | 4.93000 | 4.93000 | 115.91833 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.55000 | 5.55000 | 5.55000 | 231.54608 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.59000 | 97.73367 | 5.59000 | 97.72199 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.54000 | 99.32143 | 5.54000 | 99.30954 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ02 On 28/10/2024 Spot Bond | | | 9.49597 | 9.49597 | 9.49597 | 87.05013 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ03 On 10/12/2024 Spot Bond | | | 9.50055 | 9.50055 | 9.50055 | 86.11882 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC16: On 31/01/2025 Spot Bond | | | 5.07000 | 5.07000 | 5.07000 | 163.36640 | | | | 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 | 101.48929 | | | | 0.00 | 0 | |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 101.39237 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 102.53188 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.24818 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.14631 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.76181 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.78061 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.20434 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97452 | | | | 0.00 | 0 | |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 11/11/2024 Spot Bond | | | | | 0.00000 | 103.09469 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.55569 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 06/11/2023 Spot Bond | | | | | 0.00000 | 102.44089 | | | | 0.00 | 0 | |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.16711 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |
| FRC30: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.82785 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.90617 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.96474 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 13/10/2026 Spot Bond | | | | | 0.00000 | 99.78559 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.03028 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 31/07/2034 Spot Bond | | | | | 0.00000 | 102.18956 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.89862 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC31: On 20/12/2026 Spot Bond | | | | | 0.00000 | 98.53152 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC32: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.05430 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.91254 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.55151 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC32: On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.88817 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.67212 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97452 | | | | 0.00 | 0 | |
| Total FRC337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC337 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.27463 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.69572 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.08518 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.79635 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.14871 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.12926 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.45145 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.29829 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.17785 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/08/2023 Spot Bond | | | | | 0.00000 | 101.45136 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 02/05/2023 Spot Bond | | | | | 0.00000 | 102.37999 | | | | 0.00 | 0 | |
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.37594 | | | | 0.00 | 0 | |
| Total FRC353 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC353 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC354 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.33895 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2024 Spot Bond | | | | | 0.00000 | 102.31252 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2024 Spot Bond | | | | | 0.00000 | 102.33015 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/01/2024 Spot Bond | | | | | 0.00000 | 102.30558 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/01/2024 Spot Bond | | | | | 0.00000 | 102.22145 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC361 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.64366 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC362 On 01/08/2026 Spot Bond | | | | | 0.00000 | 102.08593 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC363 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.89748 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC364 On 31/08/2024 Spot Bond | | | | | 0.00000 | 102.21504 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |
| FRC365 On 20/06/2026 Spot Bond | | | | | 0.00000 | 91.70187 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC366 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.51992 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC368 On 20/06/2026 Spot Bond | | | | | 0.00000 | 90.57924 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC370 On 20/06/2026 Spot Bond | | | | | 0.00000 | 90.72207 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97182 | | | | 0.00 | 0 | |
| Total FRC372 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC372 | | | | | | | | | | 0.00 | 0 | |
| FRC372 On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97190 | | | | 0.00 | 0 | |
| Total FRC373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC373 | | | | | | | | | | 0.00 | 0 | |
| FRC373 On 20/06/2026 Spot Bond | | | | | 0.00000 | 92.03609 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC371 On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97345 | | | | 0.00 | 0 | |
| Total FRC375 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC375 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 20/06/2026 Spot Bond | | | | | 0.00000 | 89.03098 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 20/06/2026 Spot Bond | | | | | 0.00000 | 88.88816 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.84846 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 23/09/2023 Spot Bond | | | | | 0.00000 | 100.89370 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 20/12/2026 Spot Bond | | | | | 0.00000 | 97.71072 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 15/02/2025 Spot Bond | | | | | 0.00000 | 101.62445 | | | | 0.00 | 0 | |
| Total FRC384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC384 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 15/02/2025 Spot Bond | | | | | 0.00000 | 101.62445 | | | | 0.00 | 0 | |
| Total FRC385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC385 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 16/02/2025 Spot Bond | | | | | 0.00000 | 101.59879 | | | | 0.00 | 0 | |
| Total FRC386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC386 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 16/02/2025 Spot Bond | | | | | 0.00000 | 101.59879 | | | | 0.00 | 0 | |
| Total FRC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC387 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.36285 | | | | 0.00 | 0 | |
| Total FRC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC388 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 30/04/2027 Spot Bond | | | | | 0.00000 | 102.37587 | | | | 0.00 | 0 | |
| Total FRC389 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC389 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97118 | | | | 0.00 | 0 | |
| Total FRC390 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC390 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 25/04/2023 Spot Bond | | | | | 0.00000 | 99.97452 | | | | 0.00 | 0 | |
| Total FRC392 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC392 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.94913 | | | | 0.00 | 0 | |
| Total FRC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC393 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.74545 | | | | 0.00 | 0 | |
| Total FRC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC394 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 31/01/2027 Spot Bond | | | | | 0.00000 | 102.37583 | | | | 0.00 | 0 | |
| Total FRC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC395 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.07831 | | | | 0.00 | 0 | |
| Total FRC396 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC396 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 31/03/2024 Spot Bond | | | 9.00000 | 9.00000 | 9.00000 | 100.18882 | | | | 0.00 | 0 | |
| Total FRC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC397 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.08213 | | | | 0.00 | 0 | |
| Total FRC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC398 | | | | | | | | | | 0.00 | 0 | |
| FRC39: On 21/01/2030 Spot Bond | | | | | 0.00000 | 100.08654 | | | | 0.00 | 0 | |
| Total FRC399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC399 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.04320 | | | | 0.00 | 0 | |
| Total FRC400 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC400 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/01/2027 Spot Bond | | | 11.00000 | 11.00000 | 11.00000 | 101.22124 | | | | 0.00 | 0 | |
| Total FRC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC401 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.33313 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC402 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/05/2026 Spot Bond | | | | | 0.00000 | 99.76382 | | | | 0.00 | 0 | |
| Total FRC403 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC403 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/05/2026 Spot Bond | | | 14.20000 | 14.20000 | 14.20000 | 102.55759 | | | | 0.00 | 0 | |
| Total FRC404 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC404 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 19/01/2027 Spot Bond | | | 11.00000 | 11.00000 | 11.00000 | 103.17576 | | | | 0.00 | 0 | |
| Total FRC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC405 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 06/07/2027 Spot Bond | | | | | 0.00000 | 100.56872 | | | | 0.00 | 0 | |
| Total FRC406 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC406 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.32732 | | | | 0.00 | 0 | |
| Total FRC407 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC407 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 23/09/2025 Spot Bond | | | | | 0.00000 | 100.97147 | | | | 0.00 | 0 | |
| Total FRC408 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC408 | | | | | | | | | | 0.00 | 0 | |
| FRC40: On 23/09/2025 Spot Bond | | | 11.75000 | 11.75000 | 11.75000 | 99.71712 | | | | 0.00 | 0 | |
| Total FRC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC409 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 30/04/2027 Spot Bond | | | | | 0.00000 | 102.37587 | | | | 0.00 | 0 | |
| Total FRC410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC410 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.65913 | | | | 0.00 | 0 | |
| Total FRC412 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC412 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 30/04/2029 Spot Bond | | | | | 0.00000 | 102.61740 | | | | 0.00 | 0 | |
| Total FRC413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC413 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.60038 | | | | 0.00 | 0 | |
| Total FRC414 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC414 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC41: On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.60058 | | | | 0.00 | 0 | |
| Total FRC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC415 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 20/06/2027 Spot Bond | | | | | 0.00000 | 102.26670 | | | | 0.00 | 0 | |
| Total FRC416 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC416 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.65324 | | | | 0.00 | 0 | |
| Total FRC418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC418 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 30/04/2029 Spot Bond | | | | | 0.00000 | 102.59982 | | | | 0.00 | 0 | |
| Total FRC419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC419 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.83514 | | | | 0.00 | 0 | |
| Total FRC421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC421 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.85015 | | | | 0.00 | 0 | |
| Total FRC422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC422 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 100.85015 | | | | 0.00 | 0 | |
| Total FRC423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC423 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.55590 | | | | 0.00 | 0 | |
| Total FRC424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC424 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/07/2025 Spot Bond | | | | | 0.00000 | 102.37577 | | | | 0.00 | 0 | |
| Total FRC425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC425 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.72058 | | | | 0.00 | 0 | |
| Total FRC426 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC426 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.75274 | | | | 0.00 | 0 | |
| Total FRC427 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC427 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 20/06/2027 Spot Bond | | | | | 0.00000 | 100.94943 | | | | 0.00 | 0 | |
| Total FRC428 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC428 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/10/2027 Spot Bond | | | | | 0.00000 | 102.37593 | | | | 0.00 | 0 | |
| Total FRC429 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC429 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/10/2026 Spot Bond | | | | | 0.00000 | 102.52553 | | | | 0.00 | 0 | |
| Total FRC430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC430 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.52576 | | | | 0.00 | 0 | |
| Total FRC431 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC431 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/10/2026 Spot Bond | | | | | 0.00000 | 102.37580 | | | | 0.00 | 0 | |
| Total FRC432 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC432 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.52576 | | | | 0.00 | 0 | |
| Total FRC433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC433 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.60026 | | | | 0.00 | 0 | |
| Total FRC434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC434 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 20/11/2026 Spot Bond | | | | | 0.00000 | 101.55758 | | | | 0.00 | 0 | |
| Total FRC435 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC435 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 21/06/2027 Spot Bond | | | | | 0.00000 | 100.94094 | | | | 0.00 | 0 | |
| Total FRC436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC436 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/01/2030 Spot Bond | | | 9.58000 | 9.58000 | 9.58000 | 104.32132 | | | | 0.00 | 0 | |
| Total FRC437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC437 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.12802 | | | | 0.00 | 0 | |
| Total FRC438 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC438 | | | | | | | | | | 0.00 | 0 | |
| FRC43: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.14147 | | | | 0.00 | 0 | |
| Total FRC439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC439 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.54067 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRC441 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC441 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.54067 | | | | 0.00 | 0 | |
| Total FRC442 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC442 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.97400 | | | | 0.00 | 0 | |
| Total FRC443 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC443 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.87690 | | | | 0.00 | 0 | |
| Total FRC444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC444 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 28/10/2023 Spot Bond | | | | | 0.00000 | 102.21273 | | | | 0.00 | 0 | |
| Total FRC445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC445 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.52576 | | | | 0.00 | 0 | |
| Total FRC446 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC446 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 15/03/2028 Spot Bond | | | | | 0.00000 | 101.11901 | | | | 0.00 | 0 | |
| Total FRC447 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC447 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.52576 | | | | 0.00 | 0 | |
| Total FRC448 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC448 | | | | | | | | | | 0.00 | 0 | |
| FRC44: On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.54067 | | | | 0.00 | 0 | |
| Total FRC449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC449 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 20/12/2030 Spot Bond | | | | | 0.00000 | 100.98331 | | | | 0.00 | 0 | |
| Total FRC450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC450 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 28/06/2026 Spot Bond | | | | | 0.00000 | 100.62409 | | | | 0.00 | 0 | |
| Total FRC451 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC451 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 28/10/2023 Spot Bond | | | | | 0.00000 | 102.03195 | | | | 0.00 | 4,720,000,000 | 2,360,000,000 |
| Total FRC452 SPOT | | | | | | | | | | 0.00 | 4,720,000,000 | 2,360,000,000 |
| Total For FRC452 | | | | | | | | | | 0.00 | 4,720,000,000 | 2,360,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC45: On 29/10/2025 Spot Bond | | | | | 0.00000 | 102.01089 | | | | 0.00 | 0 | 2,000,000,00 |
| Total FRC453 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For FRC453 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| FRC45: On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.86549 | | | | 0.00 | 0 | |
| Total FRC454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC454 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 21/01/2030 Spot Bond | | | | | 0.00000 | 100.08067 | | | | 0.00 | 0 | |
| Total FRC455 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC455 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 18/04/2028 Spot Bond | | | | | 0.00000 | 100.18110 | | | | 0.00 | 0 | |
| Total FRC456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC456 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 16/11/2027 Spot Bond | | | | | 0.00000 | 101.15955 | | | | 0.00 | 0 | |
| Total FRC457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC457 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 20/12/2029 Spot Bond | | | | | 0.00000 | 100.93148 | | | | 0.00 | 0 | |
| Total FRC458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC458 | | | | | | | | | | 0.00 | 0 | |
| FRC45: On 31/07/2025 Spot Bond | | | | | 0.00000 | 101.26084 | | | | 0.00 | 0 | |
| Total FRC459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC459 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 30/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC460 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 30/04/2025 Spot Bond | | | | | 0.00000 | 101.19832 | | | | 0.00 | 0 | |
| Total FRC461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC461 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.14420 | | | | 0.00 | 0 | |
| Total FRC462 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC462 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 20/04/2032 Spot Bond | | | | | 0.00000 | 100.11784 | | | | 0.00 | 0 | |
| Total FRC463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC463 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.75797 | | | | 0.00 | 0 | |
| Total FRC464 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For FRC464 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 06/11/2024 Spot Bond | | | | | 0.00000 | 100.65731 | | | | 0.00 | 0 | |
| Total FRC465 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC465 | | | | | | | | | | 0.00 | 0 | |
| FRC46: On 01/10/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRC466 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC466 | | | | | | | | | | 0.00 | 0 | |
| FRI33 On 28/02/2033 Spot Bond | | | 5.07000 | 110.67961 | 5.07000 | 110.66799 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.33000 | 118.78028 | 5.33000 | 118.76670 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.34942 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 102.05359 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.76072 | | | | 0.00 | 0 | 1,300,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 102.76417 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.59633 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ27S On 20/04/2027 Spot Bond | | | | | 0.00000 | 100.32719 | | | | 0.00 | 0 | |
| Total FRJ27S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27S | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 101.31076 | | | | 0.00 | 0 | |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ28 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 103.24457 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ29 On 20/04/2029 Spot Bond | | | | | 0.00000 | 100.05334 | | | | 0.00 | 0 | 2,000,000.00 |
| Total FRJ29S SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000.00 |
| Total For FRJ29S | | | | | | | | | | 0.00 | 0 | 2,000,000.00 |
| FRJ30 On 23/03/2030 Spot Bond | | | | | 0.00000 | 100.71913 | | | | 0.00 | 0 | 700,000.00 |
| Total FRJ30 SPOT | | | | | | | | | | 0.00 | 0 | 700,000.00 |
| Total For FRJ30 | | | | | | | | | | 0.00 | 0 | 700,000.00 |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 101.63932 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRJ33 On 23/03/2033 Spot Bond | | | | | 0.00000 | 100.72782 | | | | 0.00 | 0 | |
| Total FRJ33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ33 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 15/01/2024 Spot Bond | | | 4.87800 | 4.87800 | 4.87800 | 106.89070 | | | | 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 | 119.18414 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.83532 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 31/01/2038 Spot Bond | | | 5.44000 | 117.26464 | 5.44000 | 117.25089 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS10 On 07/12/2033 Spot Bond | | | 5.43000 | 233.92713 | 5.43000 | 233.89996 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 31/01/2038 Spot Bond | | | 5.76000 | 112.98475 | 5.76000 | 112.97055 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS11 On 07/12/2033 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 233.89996 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS114 On 31/01/2025 Spot Bond | | | 4.97000 | 163.66107 | 4.97000 | 163.64396 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 116.02927 | 3.70500 | 116.02111 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 5.38000 | 118.08847 | 5.38000 | 118.07481 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.55000 | 231.57374 | 5.55000 | 231.54608 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.55000 | 231.57374 | 5.55000 | 231.54608 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 4.15000 | 165.95691 | 4.15000 | 165.94324 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.63000 | 230.02062 | 5.63000 | 229.99267 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.58000 | 115.36881 | 5.58000 | 115.35485 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 4.90500 | 212.34728 | 4.90500 | 212.32580 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 6.33000 | 105.81495 | 6.33000 | 105.80003 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 5.11500 | 210.34148 | 5.11500 | 210.31901 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 31/03/2028 Spot Bond | | | 5.17500 | 209.77241 | 5.17500 | 209.74965 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS13: On 07/12/2033 Spot Bond | | | 6.14000 | 220.40940 | 6.14000 | 220.37962 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS13: On 31/01/2038 Spot Bond | | | 6.28000 | 106.42159 | 6.28000 | 106.40672 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS13: On 31/01/2038 Spot Bond | | | 5.58000 | 5.58000 | 5.58000 | 115.35485 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS13: On 31/01/2038 Spot Bond | | | 5.37000 | 118.22645 | 5.37000 | 118.21282 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS13: On 31/03/2028 Spot Bond | | | 4.98500 | 211.58060 | 4.98500 | 211.55872 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS13: On 07/12/2033 Spot Bond | | | 5.91000 | 224.68264 | 5.91000 | 224.65365 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS14: On 31/03/2028 Spot Bond | | | 5.11500 | 210.34148 | 5.11500 | 210.31901 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS14: On 31/03/2028 Spot Bond | | | 5.11500 | 210.34148 | 5.11500 | 210.31901 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS14: On 31/03/2028 Spot Bond | | | 4.51600 | 216.12113 | 4.51600 | 216.10151 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS14: On 31/01/2025 Spot Bond | | | 4.92000 | 163.79987 | 4.92000 | 163.78296 | | | | 0.00 | 0 | |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS14: On 31/03/2028 Spot Bond | | | 5.46500 | 207.04663 | 5.46500 | 207.02258 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS15: On 31/03/2028 Spot Bond | | | 5.50500 | 206.67389 | 5.50500 | 206.64966 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS15 On 31/01/2025 Spot Bond | | | 4.89000 | 163.88322 | 4.89000 | 163.86645 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS15 On 31/03/2028 Spot Bond | | | 4.98000 | 211.62842 | 4.98000 | 211.60656 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS15 On 31/03/2028 Spot Bond | | | 5.51500 | 5.51500 | 5.51500 | 206.55654 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.19726 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS17 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.89343 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.69599 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 16/11/2023 Spot Bond | | | | | 0.00000 | 192.72712 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 151.53495 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 212.81901 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS19 On 19/06/2026 Spot Bond | | | | | 0.00000 | 223.68692 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.82452 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.98222 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.79204 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.39795 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.27014 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 18/11/2024 Spot Bond | | | | | 0.00000 | 101.54375 | | | | 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 | 101.17322 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS221 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS223 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For 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 | 100.79635 | | | | 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 | 101.81031 | | | | 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 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 | 104.05798 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS24: On 31/03/2032 Spot Bond | | | | | 0.00000 | 107.04464 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 12/12/2025 Spot Bond | | | | | 0.00000 | 73.82776 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS242 On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.57646 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS243 On 29/12/2025 Spot Bond | | | | | 0.00000 | 115.13534 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS244 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.07381 | | | | 0.00 | 0 | |
| Total FRS246 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS246 | | | | | | | | | | 0.00 | 0 | |
| FRS246 On 22/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS248 | | | | | | | | | | 0.00 | 0 | |
| FRS248 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.32052 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS253 On 02/03/2024 Spot Bond | | | | | 0.00000 | 101.23435 | | | | 0.00 | 0 | |
| Total FRS255 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS255 | | | | | | | | | | 0.00 | 0 | |
| FRS255 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS257 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS257 | | | | | | | | | | 0.00 | 0 | |
| FRS257 On 23/01/2024 Spot Bond | | | | | 0.00000 | 129.30421 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |
| FRS258 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.89053 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS260 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.58901 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS267 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 | |
| FRS266 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.71275 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS267 On 22/06/2026 Spot Bond | | | | | 0.00000 | 131.74058 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS268 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.71605 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS273 On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.71339 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS278 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.82533 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS279 On 21/09/2024 Spot Bond | | | | | 0.00000 | 100.99896 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS280 On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 100.61235 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |
| FRS281 On 05/10/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS281 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS281 | | | | | | | | | | 0.00 | 0 | |
| FRS282 On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.73989 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS284 On 28/02/2031 Spot Bond | | | 10.40500 | 10.40500 | 10.40500 | 96.67376 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS285 On 28/02/2031 Spot Bond | | | 10.40500 | 10.40500 | 10.40500 | 96.67376 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS285 On 25/10/2026 Spot Bond | | | | | 0.00000 | 99.97395 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS286 On 13/11/2023 Spot Bond | | | | | 0.00000 | 98.45926 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS288 On 31/01/2030 Spot Bond | | | 11.50900 | 11.50900 | 11.50900 | 92.43150 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS289 On 12/02/2024 Spot Bond | | | | | 0.00000 | 95.98085 | | | | 0.00 | 0 | |
| Total FRS291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS291 | | | | | | | | | | 0.00 | 0 | |
| FRS291 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS295 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS295 | | | | | | | | | | 0.00 | 0 | |
| FRS295 On 14/03/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS296 | | | | | | | | | | 0.00 | 0 | |
| FRS296 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS297 | | | | | | | | | | 0.00 | 0 | |
| FRS297 On 09/05/2025 Spot Bond | | | | | 0.00000 | 110.96590 | | | | 0.00 | 0 | |
| Total FRS298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS298 | | | | | | | | | | 0.00 | 0 | |
| FRS298 On 12/05/2023 Spot Bond | | | | | 0.00000 | 119.28154 | | | | 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 | 101.70838 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS302 | | | | | | | | | | 0.00 | 0 | |
| FRS302 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS303 | | | | | | | | | | 0.00 | 0 | |
| FRS303 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS304 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS304 | | | | | | | | | | 0.00 | 0 | |
| FRS304 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.49184 | | | | 0.00 | 0 | |
| Total FRS305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS305 | | | | | | | | | | 0.00 | 0 | |
| FRS305 On 30/04/2026 Spot Bond | | | | | 0.00000 | 102.37587 | | | | 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 | 100.80882 | | | | 0.00 | 0 | |
| Total FRS308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS308 | | | | | | | | | | 0.00 | 0 | |
| FRS308 On 13/07/2027 Spot Bond | | | | | 0.00000 | 111.13151 | | | | 0.00 | 0 | |
| Total FRS309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS309 | | | | | | | | | | 0.00 | 0 | |
| FRS309 On 21/09/2023 Spot Bond | | | 9.70000 | 9.70000 | 9.70000 | 101.25853 | | | | 0.00 | 0 | |
| Total FRS310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS310 | | | | | | | | | | 0.00 | 0 | |
| FRS310 On 21/09/2023 Spot Bond | | | | | 0.00000 | 100.86327 | | | | 0.00 | 0 | |
| Total FRS311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS311 | | | | | | | | | | 0.00 | 0 | |
| FRS311 On 28/09/2025 Spot Bond | | | | | 0.00000 | 101.77420 | | | | 0.00 | 0 | |
| Total FRS312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS312 | | | | | | | | | | 0.00 | 0 | |
| FRS312 On 27/04/2024 Spot Bond | | | | | 0.00000 | 99.90660 | | | | 0.00 | 0 | |
| Total FRS313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS313 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| FRS314 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.14456 | | | | 0.00 | 0 | |
| Total FRS314 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS314 | | | | | | | | | | 0.00 | 0 | |
| FRS315 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS315 | | | | | | | | | | 0.00 | 0 | |
| FRS316 On 31/12/2027 Spot Bond | | | | | 0.00000 | 100.72048 | | | | 0.00 | 0 | |
| Total FRS316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS316 | | | | | | | | | | 0.00 | 0 | |
| FRS317 On 07/12/2033 Spot Bond | | | | | 0.00000 | 101.82046 | | | | 0.00 | 0 | |
| Total FRS317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS317 | | | | | | | | | | 0.00 | 0 | |
| FRS318 On 17/05/2023 Spot Bond | | | 4.41000 | 4.41000 | 4.41000 | 100.13401 | | | | 0.00 | 0 | |
| Total FRS318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS318 | | | | | | | | | | 0.00 | 0 | |
| FRS319 On 02/05/2023 Spot Bond | | | | | 0.00000 | 99.83277 | | | | 0.00 | 0 | |
| Total FRS319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS319 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 3.64000 | 3.64000 | 3.64000 | 333.52652 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 3.02000 | 334.78190 | 3.02000 | 334.76475 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 3.38000 | 3.38000 | 3.38000 | 334.04475 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.94130 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.28000 | 108.80369 | 5.28000 | 108.79141 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.92000 | 66.72137 | 4.92000 | 113.20741 | | | | 0.00 | 0 | 80,000,00 |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intert |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|-----------------------|----------------------|---------------------|
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| FRS85 On 31/01/2025 Spot Bond | | | 4.04000 | 4.04000 | 4.04000 | 166.25488 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 4.32000 | 4.32000 | 4.32000 | 165.46314 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 4.44000 | 4.44000 | 4.44000 | 331.94123 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 8.98000 | 106.61814 | 8.98000 | 106.59241 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 9.05000 | 103.76918 | 9.05000 | 103.74381 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 9.45000 | 100.75432 | 9.45000 | 100.72890 | | 15,580,610,010,000.00 | | 1,648,741,800 | 14,913,120,90 | |
| Total FRX26 SPOT | | | | | | | | 15,580,610,010,000.00 | | 1,648,741,800 | 14,913,120,90 | |
| Total For FRX26 | | | | | | | | 15,580,610,010,000.00 | | 1,648,741,800 | 14,913,120,90 | |
| FRX27 On 07/03/2027 Spot Bond | | | 9.51000 | 103.49182 | 9.51000 | 103.46569 | | | | 0.00 | 0 | 7,390,000,00 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 7,390,000,00 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 7,390,000,00 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.84000 | 103.58541 | 9.84000 | 103.55793 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 10.50000 | 98.66193 | 10.50000 | 98.63403 | | 37,800,000,000,000.00 | | 3,600,000,000 | 11,800,000,00 | |
| Total FRX30 SPOT | | | | | | | | 37,800,000,000,000.00 | | 3,600,000,000 | 11,800,000,00 | |
| Total For FRX30 | | | | | | | | 37,800,000,000,000.00 | | 3,600,000,000 | 11,800,000,00 | |
| FRX31 On 21/02/2031 Spot Bond | | | 10.77500 | 94.99691 | 10.77500 | 94.96937 | | 148,044,190,000,000.00 | | 13,739,600,000 | 9,869,800,00 | |
| Total FRX31 SPOT | | | | | | | | 148,044,190,000,000.00 | | 13,739,600,000 | 9,869,800,00 | |
| Total For FRX31 | | | | | | | | 148,044,190,000,000.00 | | 13,739,600,000 | 9,869,800,00 | |
| FRX32 On 31/03/2032 Spot Bond | | | 10.70000 | 99.68334 | 10.70000 | 99.65496 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 12.28000 | 67.92203 | 12.28000 | 67.89991 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.53595 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.48994 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.44702 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.47617 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.48474 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A3 On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.09455 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A4 On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.09614 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 101.07869 | | | | 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 | 101.57171 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.33241 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.38111 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.71559 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.53000 | 119.88508 | 4.53000 | 119.87405 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.26542 | | | | 0.00 | 4,060,000,000 | 2,030,000,000 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 4,060,000,000 | 2,030,000,000 |
| Total For GRT07 | | | | | | | | | | 0.00 | 4,060,000,000 | 2,030,000,000 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.00900 | 100.72433 | 9.00900 | 100.70051 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 100.69130 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 7.71000 | 102.42086 | 7.71000 | 102.39968 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.80354 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.76475 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.63508 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.59619 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.14053 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.53921 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.29027 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.48795 | | | | 0.00 | 0 | |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.72179 | | | | 0.00 | 0 | |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 100.91741 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.70175 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.62908 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 99.79895 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.91255 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 102.01009 | | | | 0.00 | 0 | |
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 100.92148 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.37663 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.25589 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| GRT49 On 10/06/2025 Spot Bond | | | | | 0.00000 | 101.17658 | | | | 0.00 | 0 | |
| Total GRT49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT49 | | | | | | | | | | 0.00 | 0 | |
| GRT50 On 10/06/2027 Spot Bond | | | | | 0.00000 | 101.46146 | | | | 0.00 | 0 | |
| Total GRT50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT50 | | | | | | | | | | 0.00 | 0 | |
| GRT51 On 14/12/2029 Spot Bond | | | | | 0.00000 | 100.97382 | | | | 0.00 | 0 | |
| Total GRT51G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT51G | | | | | | | | | | 0.00 | 0 | |
| GRT52 On 14/12/2032 Spot Bond | | | | | 0.00000 | 101.01804 | | | | 0.00 | 0 | |
| Total GRT52G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT52G | | | | | | | | | | 0.00 | 0 | |
| GRT53 On 09/04/2032 Spot Bond | | | | | 0.00000 | 101.89922 | | | | 0.00 | 0 | |
| Total GRT53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT53 | | | | | | | | | | 0.00 | 0 | |
| GRT54 On 09/02/2033 Spot Bond | | | | | 0.00000 | 103.73356 | | | | 0.00 | 0 | |
| Total GRT54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT54 | | | | | | | | | | 0.00 | 0 | |
| GS0009 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.67084 | | | | 0.00 | 0 | |
| Total GS0009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GS0009 | | | | | | | | | | 0.00 | 0 | |
| H10T5 On 27/03/2024 Spot Bond | | | 9.33000 | 9.33000 | 9.33000 | 100.60911 | | | | 0.00 | 0 | |
| Total H10T5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T5 | | | | | | | | | | 0.00 | 0 | |
| H10T6 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.75371 | | | | 0.00 | 0 | |
| Total H10T6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T6 | | | | | | | | | | 0.00 | 0 | |
| H116T3 On 20/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 23,800,000.00 |
| Total H116T3 SPOT | | | | | | | | | | 0.00 | 0 | 23,800,000.00 |
| Total For H116T3 | | | | | | | | | | 0.00 | 0 | 23,800,000.00 |
| H120T2 On 04/10/2023 Spot Bond | | | | | 0.00000 | 100.50092 | | | | 0.00 | 0 | |
| Total H120T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H120T2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| H121T3 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.49725 | | | | 0.00 | 0 | |
| Total H121T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H121T3 | | | | | | | | | | 0.00 | 0 | |
| H127T1 On 06/09/2023 Spot Bond | | | | | 0.00000 | 100.44664 | | | | 0.00 | 0 | |
| Total H127T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H127T1 | | | | | | | | | | 0.00 | 0 | |
| H12T19 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.72056 | | | | 0.00 | 0 | |
| Total H12T19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T19 | | | | | | | | | | 0.00 | 0 | |
| H12T22 On 31/07/2027 Spot Bond | | | | | 0.00000 | 107.96833 | | | | 0.00 | 0 | |
| Total H12T22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T22 | | | | | | | | | | 0.00 | 0 | |
| H12T24 On 20/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total H12T24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T24 | | | | | | | | | | 0.00 | 0 | |
| H12T27 On 25/08/2023 Spot Bond | | | | | 0.00000 | 101.21371 | | | | 0.00 | 0 | |
| Total H12T27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T27 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 100.81531 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.61884 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.04175 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.47767 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | |
| HILB14 On 19/10/2027 Spot Bond | | | | | 0.00000 | 100.02130 | | | | 0.00 | 0 | |
| Total HILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB14 | | | | | | | | | | 0.00 | 0 | |
| HILB15 On 09/11/2025 Spot Bond | | | | | 0.00000 | 102.07300 | | | | 0.00 | 0 | |
| Total HILB15 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|---------------------|
| Total For HILB15 | | | | | | | | | 0.00 | 0 | |
| HILB16 On 09/11/2027 Spot Bond | | | | | 0.00000 | 101.83682 | | | 0.00 | 0 | |
| Total HILB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB16 | | | | | | | | | 0.00 | 0 | |
| HILB17 On 05/04/2026 Spot Bond | | | | | 0.00000 | 100.48996 | | | 0.00 | 0 | |
| Total HILB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB17 | | | | | | | | | 0.00 | 0 | |
| HILB18 On 05/04/2028 Spot Bond | | | | | 0.00000 | 100.50066 | | | 0.00 | 0 | |
| Total HILB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB18 | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 4.30000 | 332.24615 | 4.30000 | 332.21765 | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.43000 | 4.43000 | 4.43000 | 335.21722 | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.60500 | 100.37124 | 10.60500 | 100.34259 | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.22000 | 77.69571 | 5.22000 | 111.75883 | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 12.14500 | 84.58904 | 12.14500 | 84.56148 | | 537,088,335,000.00 | | 44,223,000 | 4,333,000,00 |
| Total HWAY34 SPOT | | | | | | | | 537,088,335,000.00 | | 44,223,000 | 4,333,000,00 |
| Total For HWAY34 | | | | | | | | 537,088,335,000.00 | | 44,223,000 | 4,333,000,00 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.17489 | 100.00000 | 11.14988 | | | 0.00 | 0 | |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 12.21500 | 83.50688 | 12.21500 | 83.47953 | | | 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 | 11.16947 | 100.00000 | 11.14447 | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 3.45000 | 167.95000 | 3.47000 | 167.88189 | | 149,716,200,000,000.00 | | 43,396,000,000 | 496,139,600,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total I2025 SPOT | | | | | | | | | 19,716,200,000,000.00 | 43,396,000,000 | 496,139,600,00 |
| Total For I2025 | | | | | | | | | 19,716,200,000,000.00 | 43,396,000,000 | 496,139,600,00 |
| I2029 On 31/03/2029 Spot Bond | | | 4.08000 | 121.46014 | 4.06000 | 121.58423 | | | 394,111,339,728,000.00 | 96,595,916,600 | 237,572,100,00 |
| Total I2029 SPOT | | | | | | | | | 34,111,339,728,000.00 | 96,595,916,600 | 237,572,100,00 |
| Total For I2029 | | | | | | | | | 34,111,339,728,000.00 | 96,595,916,600 | 237,572,100,00 |
| I2031 On 31/01/2031 Spot Bond | | | 4.25000 | 100.91782 | 4.25000 | 100.90924 | | | 0.00 | 0 | 5,600,000,00 |
| Total I2031 SPOT | | | | | | | | | 0.00 | 0 | 5,600,000,00 |
| Total For I2031 | | | | | | | | | 0.00 | 0 | 5,600,000,00 |
| I2033 On 28/02/2033 Spot Bond | | | 4.58500 | 115.42269 | 4.57000 | 115.56240 | | | 076,642,129,248,000.00 | 234,818,348,800 | 389,665,411,40 |
| Total I2033 SPOT | | | | | | | | | 76,642,129,248,000.00 | 234,818,348,800 | 389,665,411,40 |
| Total For I2033 | | | | | | | | | 76,642,129,248,000.00 | 234,818,348,800 | 389,665,411,40 |
| I2038 On 31/01/2038 Spot Bond | | | 4.70000 | 127.92245 | 4.68000 | 128.21363 | | | 141,169,200,000,000.00 | 30,036,000,000 | 422,349,700,00 |
| Total I2038 SPOT | | | | | | | | | 11,169,200,000,000.00 | 30,036,000,000 | 422,349,700,00 |
| Total For I2038 | | | | | | | | | 11,169,200,000,000.00 | 30,036,000,000 | 422,349,700,00 |
| I2046 On 31/03/2046 Spot Bond | | | 4.74900 | 111.38287 | 4.69000 | 112.41935 | | | 295,075,965,463,200.00 | 62,134,336,800 | 481,578,900,00 |
| Total I2046 SPOT | | | | | | | | | 15,075,965,463,200.00 | 62,134,336,800 | 481,578,900,00 |
| Total For I2046 | | | | | | | | | 15,075,965,463,200.00 | 62,134,336,800 | 481,578,900,00 |
| I2050 On 31/12/2050 Spot Bond | | | 4.72000 | 114.18404 | 4.69000 | 114.77266 | | | 156,586,000,000,000.00 | 33,175,000,000 | 431,184,779,30 |
| Total I2050 SPOT | | | | | | | | | 16,586,000,000,000.00 | 33,175,000,000 | 431,184,779,30 |
| Total For I2050 | | | | | | | | | 16,586,000,000,000.00 | 33,175,000,000 | 431,184,779,30 |
| IBG01 On 07/02/2025 Spot Bond | | | | | 0.00000 | 101.66608 | | | 0.00 | 0 | |
| Total IBG01 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBG01 | | | | | | | | | 0.00 | 0 | |
| IBG02 On 07/02/2027 Spot Bond | | | | | 0.00000 | 101.47579 | | | 0.00 | 0 | |
| Total IBG02 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBG02 | | | | | | | | | 0.00 | 0 | |
| IBL109 On 07/12/2023 Spot Bond | | | 4.10000 | 332.64002 | 4.10000 | 332.61328 | | | 0.00 | 0 | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.51164 | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.72607 | | | 0.00 | 800,000,000 | 400,000,00 |
| Total IBL124 SPOT | | | | | | | | | 0.00 | 800,000,000 | 400,000,00 |
| Total For IBL124 | | | | | | | | | 0.00 | 800,000,000 | 400,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.74435 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.24919 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.50306 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 102.41600 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 99.91766 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 99.83994 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.83733 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.57398 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 101.23658 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 101.26698 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 101.43743 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 101.78374 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.53368 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.27965 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 101.61732 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 101.64875 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For IBL168 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.32284 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 100.10110 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 101.28596 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 101.48265 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 101.29070 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.70053 | | | | 0.00 | 0 | |
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 100.33264 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.90219 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 101.79343 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 101.07120 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 100.76185 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2023 Spot Bond | | | | | 0.00000 | 101.48743 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.20166 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.16434 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 101.12700 | | | | 0.00 | 0 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 0 | |
| IBL208 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.79303 | | | | 0.00 | 0 | |
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | |
| IBL210 On 18/02/2027 Spot Bond | | | | | 0.00000 | 101.50339 | | | | 0.00 | 0 | |
| Total IBL210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL210 | | | | | | | | | | 0.00 | 0 | |
| IBL216 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.84381 | | | | 0.00 | 0 | |
| Total IBL216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL216 | | | | | | | | | | 0.00 | 0 | |
| IBL217 On 18/03/2025 Spot Bond | | | | | 0.00000 | 100.78462 | | | | 0.00 | 0 | |
| Total IBL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL217 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL219 On 31/03/2025 Spot Bond | | | | | 0.00000 | 98.74845 | | | | 0.00 | 0 | |
| Total IBL219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL219 | | | | | | | | | | 0.00 | 0 | |
| IBL220 On 31/03/2027 Spot Bond | | | | | 0.00000 | 99.39297 | | | | 0.00 | 0 | |
| Total IBL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL220 | | | | | | | | | | 0.00 | 0 | |
| IBL222 On 13/05/2025 Spot Bond | | | 8.26000 | 8.26000 | 8.26000 | 103.20566 | | | | 0.00 | 0 | |
| Total IBL222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL222 | | | | | | | | | | 0.00 | 0 | |
| IBL223 On 10/05/2027 Spot Bond | | | | | 0.00000 | 101.91214 | | | | 0.00 | 0 | |
| Total IBL223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL223 | | | | | | | | | | 0.00 | 0 | |
| IBL224 On 17/05/2025 Spot Bond | | | | | 0.00000 | 103.63616 | | | | 0.00 | 0 | |
| Total IBL224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL224 | | | | | | | | | | 0.00 | 0 | |
| IBL225 On 25/05/2025 Spot Bond | | | | | 0.00000 | 101.30504 | | | | 0.00 | 0 | |
| Total IBL225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL225 | | | | | | | | | | 0.00 | 0 | |
| IBL226 On 25/05/2023 Spot Bond | | | | | 0.00000 | 99.86250 | | | | 0.00 | 0 | |
| Total IBL226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL226 | | | | | | | | | | 0.00 | 0 | |
| IBL227 On 25/05/2027 Spot Bond | | | | | 0.00000 | 95.02989 | | | | 0.00 | 0 | |
| Total IBL227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL227 | | | | | | | | | | 0.00 | 0 | |
| IBL228 On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.14571 | | | | 0.00 | 0 | |
| Total IBL228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL228 | | | | | | | | | | 0.00 | 0 | |
| IBL229 On 13/06/2025 Spot Bond | | | | | 0.00000 | 101.01751 | | | | 0.00 | 0 | |
| Total IBL229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL229 | | | | | | | | | | 0.00 | 0 | |
| IBL230 On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.04577 | | | | 0.00 | 0 | |
| Total IBL230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL230 | | | | | | | | | | 0.00 | 0 | |
| IBL231 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.78287 | | | | 0.00 | 0 | |
| Total IBL231 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL231 | | | | | | | | | | 0.00 | 0 | |
| IBL232 On 24/06/2025 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 102.54822 | | | | 0.00 | 0 | |
| Total IBL232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL232 | | | | | | | | | | 0.00 | 0 | |
| IBL233 On 29/06/2025 Spot Bond | | | | | 0.00000 | 100.59378 | | | | 0.00 | 0 | |
| Total IBL233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL233 | | | | | | | | | | 0.00 | 0 | |
| IBL234 On 29/06/2027 Spot Bond | | | | | 0.00000 | 100.61136 | | | | 0.00 | 0 | |
| Total IBL234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL234 | | | | | | | | | | 0.00 | 0 | |
| IBL235 On 04/07/2024 Spot Bond | | | | | 0.00000 | 98.89270 | | | | 0.00 | 0 | |
| Total IBL235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL235 | | | | | | | | | | 0.00 | 0 | |
| IBL236 On 06/07/2024 Spot Bond | | | | | 0.00000 | 96.50059 | | | | 0.00 | 0 | |
| Total IBL236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL236 | | | | | | | | | | 0.00 | 0 | |
| IBL237 On 08/07/2024 Spot Bond | | | | | 0.00000 | 98.62632 | | | | 0.00 | 0 | |
| Total IBL237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL237 | | | | | | | | | | 0.00 | 0 | |
| IBL238 On 14/07/2023 Spot Bond | | | | | 0.00000 | 100.24406 | | | | 0.00 | 0 | |
| Total IBL238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL238 | | | | | | | | | | 0.00 | 0 | |
| IBL239 On 18/07/2027 Spot Bond | | | | | 0.00000 | 100.16286 | | | | 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 | 102.18301 | | | | 0.00 | 0 | |
| Total IBL240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL240 | | | | | | | | | | 0.00 | 0 | |
| IBL241 On 27/07/2023 Spot Bond | | | | | 0.00000 | 99.90651 | | | | 0.00 | 0 | |
| Total IBL241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL241 | | | | | | | | | | 0.00 | 0 | |
| IBL242 On 27/01/2024 Spot Bond | | | | | 0.00000 | 99.90306 | | | | 0.00 | 0 | |
| Total IBL242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL242 | | | | | | | | | | 0.00 | 0 | |
| IBL243 On 04/08/2023 Spot Bond | | | | | 0.00000 | 101.77317 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL243 | | | | | | | | | | 0.00 | 0 | |
| IBL244 On 16/08/2027 Spot Bond | | | 10.06500 | 10.06500 | 10.06500 | 98.70813 | | | | 0.00 | 0 | |
| Total IBL244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL244 | | | | | | | | | | 0.00 | 0 | |
| IBL245 On 17/08/2027 Spot Bond | | | | | 0.00000 | 101.69895 | | | | 0.00 | 0 | |
| Total IBL245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL245 | | | | | | | | | | 0.00 | 0 | |
| IBL247 On 23/09/2023 Spot Bond | | | | | 0.00000 | 100.68493 | | | | 0.00 | 0 | |
| Total IBL247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL247 | | | | | | | | | | 0.00 | 0 | |
| IBL248 On 30/03/2024 Spot Bond | | | 8.21000 | 101.03944 | 8.21000 | 101.16545 | | | | 0.00 | 0 | |
| Total IBL248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL248 | | | | | | | | | | 0.00 | 0 | |
| IBL249 On 11/04/2024 Spot Bond | | | | | 0.00000 | 100.32400 | | | | 0.00 | 0 | |
| Total IBL249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL249 | | | | | | | | | | 0.00 | 0 | |
| IBL250 On 08/11/2024 Spot Bond | | | | | 0.00000 | 101.88571 | | | | 0.00 | 0 | |
| Total IBL250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL250 | | | | | | | | | | 0.00 | 0 | |
| IBL251 On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.27541 | | | | 0.00 | 0 | |
| Total IBL251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL251 | | | | | | | | | | 0.00 | 0 | |
| IBL252 On 08/12/2025 Spot Bond | | | | | 0.00000 | 101.07446 | | | | 0.00 | 0 | |
| Total IBL252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL252 | | | | | | | | | | 0.00 | 0 | |
| IBL258 On 12/12/2023 Spot Bond | | | | | 0.00000 | 100.92534 | | | | 0.00 | 0 | |
| Total IBL258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL258 | | | | | | | | | | 0.00 | 0 | |
| IBL259 On 15/12/2025 Spot Bond | | | | | 0.00000 | 100.95703 | | | | 0.00 | 0 | |
| Total IBL259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL259 | | | | | | | | | | 0.00 | 0 | |
| IBL260 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.16261 | | | | 0.00 | 0 | |
| Total IBL260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL260 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL261 On 31/01/2026 Spot Bond | | | | | 0.00000 | 99.80577 | | | | 0.00 | 0 | |
| Total IBL261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL261 | | | | | | | | | | 0.00 | 0 | |
| IBL262 On 31/01/2028 Spot Bond | | | | | 0.00000 | 99.80156 | | | | 0.00 | 0 | |
| Total IBL262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL262 | | | | | | | | | | 0.00 | 0 | |
| IBL263 On 06/02/2027 Spot Bond | | | | | 0.00000 | 101.86266 | | | | 0.00 | 0 | |
| Total IBL263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL263 | | | | | | | | | | 0.00 | 0 | |
| IBL264 On 09/02/2025 Spot Bond | | | | | 0.00000 | 102.37307 | | | | 0.00 | 0 | |
| Total IBL264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL264 | | | | | | | | | | 0.00 | 0 | |
| IBL266 On 15/02/2026 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 100.34769 | | | | 0.00 | 0 | |
| Total IBL266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL266 | | | | | | | | | | 0.00 | 0 | |
| IBL267 On 16/02/2027 Spot Bond | | | | | 0.00000 | 101.60796 | | | | 0.00 | 0 | |
| Total IBL267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL267 | | | | | | | | | | 0.00 | 0 | |
| IBL268 On 24/02/2028 Spot Bond | | | | | 0.00000 | 101.45796 | | | | 0.00 | 0 | |
| Total IBL268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL268 | | | | | | | | | | 0.00 | 0 | |
| IBL269 On 09/09/2024 Spot Bond | | | | | 0.00000 | 101.03357 | | | | 0.00 | 0 | |
| Total IBL269 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL269 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 9.49000 | 102.45700 | 9.49000 | 102.43077 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 100.89135 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.74000 | 103.72241 | 9.74000 | 103.69516 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.02500 | 106.26668 | 11.02500 | 106.29076 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.30000 | 105.63692 | 10.30000 | 105.60779 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.95034 | | | | 0.00 | 0 | |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.46757 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.11851 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.86527 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.81231 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG22 On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.44357 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG23 On 29/01/2027 Spot Bond | | | | | 0.00000 | 96.74573 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 9.05000 | 102.75086 | 9.05000 | 102.72587 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 104.38573 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 104.13438 | | | | 0.00 | 0 | |
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 103.36799 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 105.39056 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 102.30606 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.48883 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 100.80363 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| INLV12 On 25/06/2027 Spot Bond | | | | | 0.00000 | 100.68287 | | | | 0.00 | 0 | |
| Total INLV12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV12 | | | | | | | | | | 0.00 | 0 | |
| INLV13 On 28/06/2028 Spot Bond | | | | | 0.00000 | 100.74023 | | | | 0.00 | 0 | |
| Total INLV13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV13 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.18781 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.82943 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 101.33387 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.56402 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |
| IPF34 On 15/12/2026 Spot Bond | | | | | 0.00000 | 100.95703 | | | | 0.00 | 0 | |
| Total IPF34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF34 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF35 On 23/02/2028 Spot Bond | | | | | 0.00000 | 101.46015 | | | | 0.00 | 0 | |
| Total IPF35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF35 | | | | | | | | | | 0.00 | 0 | |
| IPF36 On 23/02/2029 Spot Bond | | | | | 0.00000 | 101.47639 | | | | 0.00 | 0 | |
| Total IPF36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF36 | | | | | | | | | | 0.00 | 0 | |
| IPF37 On 23/02/2026 Spot Bond | | | | | 0.00000 | 101.43569 | | | | 0.00 | 0 | |
| Total IPF37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF37 | | | | | | | | | | 0.00 | 0 | |
| IPF38 On 23/02/2028 Spot Bond | | | | | 0.00000 | 101.46830 | | | | 0.00 | 0 | |
| Total IPF38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF38 | | | | | | | | | | 0.00 | 0 | |
| IPF39 On 23/02/2029 Spot Bond | | | | | 0.00000 | 101.47639 | | | | 0.00 | 0 | |
| Total IPF39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF39 | | | | | | | | | | 0.00 | 0 | |
| IPFC41 On 27/05/2023 Spot Bond | | | | | 0.00000 | 101.19261 | | | | 0.00 | 0 | |
| Total IPFC41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC41 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 101.24741 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IPFG02 On 23/02/2026 Spot Bond | | | | | 0.00000 | 101.41938 | | | | 0.00 | 0 | |
| Total IPFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG02 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 102.91949 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.34410 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.21610 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.29821 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 100.89632 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.27610 | | | | 0.00 | 0 | |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.70454 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.19921 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.36409 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2024 Spot Bond | | | 8.43000 | 100.96270 | 8.43000 | 100.93979 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 101.28351 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2023 Spot Bond | | | 7.44000 | 101.60604 | 7.44000 | 101.58573 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 103.22507 | | | | 0.00 | 0 | |
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2023 Spot Bond | | | 8.48000 | 100.72949 | 8.48000 | 100.70678 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 101.23910 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2023 Spot Bond | | | 8.42000 | 100.72095 | 8.42000 | 100.69838 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2023 Spot Bond | | | | | 0.00000 | 101.63563 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.15121 | | | | 0.00 | 0 | |
| Total IVC208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC208 | | | | | | | | | | 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 | |
| IVC213 On 26/04/2023 Spot Bond | | | | | 0.00000 | 99.94980 | | | | 0.00 | 0 | 990,000,00 |
| Total IVC213 SPOT | | | | | | | | | | 0.00 | 0 | 990,000,00 |
| Total For IVC213 | | | | | | | | | | 0.00 | 0 | 990,000,00 |
| IVC214 On 28/04/2023 Spot Bond | | | | | 0.00000 | 99.89815 | | | | 0.00 | 0 | |
| Total IVC214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC214 | | | | | | | | | | 0.00 | 0 | |
| IVC216 On 22/04/2025 Spot Bond | | | 8.66000 | 99.69106 | 8.66000 | 99.66797 | | | | 0.00 | 0 | |
| Total IVC216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC216 | | | | | | | | | | 0.00 | 0 | |
| IVC217 On 02/05/2023 Spot Bond | | | 5.99000 | 99.88526 | 5.99000 | 99.86888 | | | | 0.00 | 0 | |
| Total IVC217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC217 | | | | | | | | | | 0.00 | 0 | |
| IVC221 On 07/08/2023 Spot Bond | | | 9.35500 | 9.35500 | 9.35500 | 101.69572 | | | | 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 | 102.13432 | | | | 0.00 | 0 | |
| Total IVC222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC222 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC223 On 29/07/2023 Spot Bond | | | | | 0.00000 | 99.85503 | | | | 0.00 | 0 | |
| Total IVC223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC223 | | | | | | | | | | 0.00 | 0 | |
| IVC224 On 19/11/2024 Spot Bond | | | | | 0.00000 | 101.54548 | | | | 0.00 | 0 | |
| Total IVC224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC224 | | | | | | | | | | 0.00 | 0 | |
| IVC225 On 27/09/2023 Spot Bond | | | 10.30000 | 10.30000 | 10.30000 | 99.92791 | | | | 0.00 | 0 | |
| Total IVC225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC225 | | | | | | | | | | 0.00 | 0 | |
| IVC226 On 01/09/2024 Spot Bond | | | | | 0.00000 | 101.30170 | | | | 0.00 | 0 | |
| Total IVC226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC226 | | | | | | | | | | 0.00 | 0 | |
| IVC227 On 13/01/2024 Spot Bond | | | 9.67000 | 9.67000 | 9.67000 | 99.64367 | | | | 0.00 | 0 | |
| Total IVC227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC227 | | | | | | | | | | 0.00 | 0 | |
| IVC229 On 15/01/2024 Spot Bond | | | | | 0.00000 | 100.18464 | | | | 0.00 | 0 | |
| Total IVC229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC229 | | | | | | | | | | 0.00 | 0 | |
| IVC230 On 26/01/2024 Spot Bond | | | 8.64500 | 8.64500 | 8.64500 | 100.27935 | | | | 0.00 | 0 | |
| Total IVC230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC230 | | | | | | | | | | 0.00 | 0 | |
| IVC231 On 14/10/2023 Spot Bond | | | 9.27000 | 9.27000 | 9.27000 | 100.00021 | | | | 0.00 | 0 | |
| Total IVC231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC231 | | | | | | | | | | 0.00 | 0 | |
| IVC232 On 28/11/2025 Spot Bond | | | | | 0.00000 | 101.32759 | | | | 0.00 | 0 | |
| Total IVC232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC232 | | | | | | | | | | 0.00 | 0 | |
| IVC234 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.90612 | | | | 0.00 | 0 | |
| Total IVC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC234 | | | | | | | | | | 0.00 | 0 | |
| IVC236 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.90058 | | | | 0.00 | 0 | |
| Total IVC236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC236 | | | | | | | | | | 0.00 | 0 | |
| IVC237 On 20/12/2027 Spot Bond | | | | | 0.00000 | 99.21030 | | | | 0.00 | 0 | |
| Total IVC237 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|------------|
| Total For IVC237 | | | | | | | | | | 0.00 | 0 | |
| IVC238 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.91555 | | | | 0.00 | 0 | |
| Total IVC238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC238 | | | | | | | | | | 0.00 | 0 | |
| IVC239 On 02/06/2026 Spot Bond | | | | | 0.00000 | 101.41262 | | | | 0.00 | 0 | |
| Total IVC239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC239 | | | | | | | | | | 0.00 | 0 | |
| IVC240 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.90329 | | | | 0.00 | 0 | |
| Total IVC240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC240 | | | | | | | | | | 0.00 | 0 | |
| IVC241 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.89196 | | | | 0.00 | 0 | |
| Total IVC241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC241 | | | | | | | | | | 0.00 | 0 | |
| IVC242 On 02/06/2026 Spot Bond | | | | | 0.00000 | 101.39826 | | | | 0.00 | 0 | |
| Total IVC242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC242 | | | | | | | | | | 0.00 | 0 | |
| IVC243 On 27/12/2023 Spot Bond | | | | | 0.00000 | 100.60578 | | | | 0.00 | 0 | |
| Total IVC243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC243 | | | | | | | | | | 0.00 | 0 | |
| IVC244 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.07573 | | | | 0.00 | 0 | |
| Total IVC244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC244 | | | | | | | | | | 0.00 | 0 | |
| IVC245 On 20/07/2028 Spot Bond | | | | | 0.00000 | 100.82404 | | | | 0.00 | 0 | |
| Total IVC245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC245 | | | | | | | | | | 0.00 | 0 | |
| IVC247 On 31/03/2028 Spot Bond | | | | 99.93470 | 0.00000 | 100.16243 | | | | 0.00 | 0 | |
| Total IVC247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC247 | | | | | | | | | | 0.00 | 0 | |
| IVC248 On 31/03/2028 Spot Bond | | | | 99.93470 | 0.00000 | 100.23914 | | | | 0.00 | 0 | |
| Total IVC248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC248 | | | | | | | | | | 0.00 | 0 | |
| IVC249 On 21/07/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 800,000,000,000.00 | 8,000,000,000 | 16,000,000,000 | |
| Total IVC249 SPOT | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 16,000,000,000 | |
| Total For IVC249 | | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 16,000,000,000 | |
| IVZ134 On 04/05/2023 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 99.65598 | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IVZ134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ134 | | | | | | | | | | 0.00 | 0 | |
| IVZ135 On 11/05/2023 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 99.49625 | | | | 0.00 | 0 | |
| Total IVZ135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ135 | | | | | | | | | | 0.00 | 0 | |
| IVZ136 On 16/05/2023 Spot Bond | | | 8.45000 | 8.45000 | 8.45000 | 99.37881 | | | | 0.00 | 0 | |
| Total IVZ136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ136 | | | | | | | | | | 0.00 | 0 | |
| IVZ137 On 18/05/2023 Spot Bond | | | 8.45000 | 8.45000 | 8.45000 | 99.33311 | | | | 0.00 | 0 | |
| Total IVZ137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ137 | | | | | | | | | | 0.00 | 0 | |
| IVZ138 On 01/06/2023 Spot Bond | | | 8.45000 | 8.45000 | 8.45000 | 99.01433 | | | | 0.00 | 0 | |
| Total IVZ138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ138 | | | | | | | | | | 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 | 100.96965 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.19480 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 99.96656 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.02862 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP018 On 14/04/2024 Spot Bond | | | | | 0.00000 | 100.96491 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP019 On 28/07/2024 Spot Bond | | | | | 0.00000 | 99.89661 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| KAP02(On 15/12/2025 Spot Bond | | | | | 0.00000 | 100.97108 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 15/09/2026 Spot Bond | | | | | 0.00000 | 101.88863 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 18/02/2025 Spot Bond | | | | | 0.00000 | 101.49911 | | | | 0.00 | 0 | |
| Total KAP022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP022 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 04/03/2027 Spot Bond | | | | | 0.00000 | 101.33831 | | | | 0.00 | 0 | |
| Total KAP023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP023 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 12/04/2025 Spot Bond | | | | | 0.00000 | 100.38191 | | | | 0.00 | 0 | |
| Total KAP024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP024 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 12/04/2027 Spot Bond | | | | | 0.00000 | 100.54587 | | | | 0.00 | 0 | |
| Total KAP025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP025 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.59714 | | | | 0.00 | 0 | |
| Total KAP026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP026 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 28/09/2027 Spot Bond | | | | | 0.00000 | 100.61248 | | | | 0.00 | 0 | |
| Total KAP027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP027 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 18/11/2025 Spot Bond | | | | | 0.00000 | 101.49401 | | | | 0.00 | 0 | |
| Total KAP028 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP028 | | | | | | | | | | 0.00 | 0 | |
| KAP02(On 18/11/2027 Spot Bond | | | | | 0.00000 | 101.51630 | | | | 0.00 | 0 | |
| Total KAP029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP029 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 9.80000 | 113.05872 | 9.80000 | 113.02884 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.13878 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.19579 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 104.49073 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LGL12 On 04/10/2027 Spot Bond | | | | | 0.00000 | 101.09948 | | | | 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 | 100.80965 | | | | 0.00 | 0 | |
| Total LHC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC01 | | | | | | | | | | 0.00 | 0 | |
| LHC02 On 19/07/2027 Spot Bond | | | | | 0.00000 | 100.96744 | | | | 0.00 | 0 | |
| Total LHC02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC02 | | | | | | | | | | 0.00 | 0 | |
| LRFA4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 101.57901 | | | | 0.00 | 0 | |
| Total LRFA4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFA4 | | | | | | | | | | 0.00 | 0 | |
| LRFB4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 101.61328 | | | | 0.00 | 0 | |
| Total LRFB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB4 | | | | | | | | | | 0.00 | 0 | |
| LRFC4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 101.64755 | | | | 0.00 | 0 | |
| Total LRFC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC4 | | | | | | | | | | 0.00 | 0 | |
| MAR01 On 17/09/2023 Spot Bond | | | | | 0.00000 | 101.23750 | | | | 0.00 | 0 | |
| Total MAR01B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAR01B | | | | | | | | | | 0.00 | 0 | |
| MAR02 On 17/09/2024 Spot Bond | | | | | 0.00000 | 101.33954 | | | | 0.00 | 0 | |
| Total MAR02B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAR02B | | | | | | | | | | 0.00 | 0 | |
| MAR03 On 17/03/2030 Spot Bond | | | 14.39000 | 14.39000 | 14.39000 | 100.87526 | | | | 0.00 | 0 | |
| Total MAR03B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAR03B | | | | | | | | | | 0.00 | 0 | |
| MBF06i On 17/11/2023 Spot Bond | | | | | 0.00000 | 101.49233 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBF071 On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.43416 | | | | 0.00 | 6,000,000,000 | 5,500,000,000 |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 5,500,000,000 |
| Total For MBF070 | | | | | | | | | | 0.00 | 6,000,000,000 | 5,500,000,000 |
| MBF07 On 17/09/2024 Spot Bond | | | | | 0.00000 | 100.98307 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.31660 | | | | 0.00 | 0 | |
| Total MBF072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF072 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.69909 | | | | 0.00 | 0 | |
| Total MBF073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF073 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 99.90407 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.74738 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.51392 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.83052 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.59948 | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total For MBP052 | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 9.05000 | 9.05000 | 9.05000 | 106.77288 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 100.63397 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.54557 | | | | 0.00 | 0 | 550,000,00 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 550,000,00 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 550,000,00 |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 101.96041 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 9.72000 | 102.16185 | 9.72000 | 102.13522 | | | | 0.00 | 0 | |
| Total MML02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML02 | | | | | | | | | | 0.00 | 0 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 102.47917 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 9.95000 | 93.01853 | 9.95000 | 92.91550 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MML05 On 25/05/2027 Spot Bond | | | | | 0.00000 | 101.91934 | | | | 0.00 | 0 | |
| Total MML05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML05 | | | | | | | | | | 0.00 | 0 | |
| MML06 On 25/05/2029 Spot Bond | | | 10.28000 | 102.95894 | 10.28000 | 102.93044 | | | | 0.00 | 0 | |
| Total MML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML06 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.78602 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.31447 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 102.73939 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 102.31542 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.01817 | | | | 0.00 | 1,200,000,000 | 600,000,00 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|-------------|
| Total For MTN17 | | | | | | | | | | 0.00 | 1,200,000,000 | 600,000,000 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 102.32493 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.93149 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 102.17894 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.00627 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.11319 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 9.64500 | 98.67419 | 9.64500 | 98.64852 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 103.00830 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 101.26549 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 102.40691 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For MTN26 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 102.91654 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.51494 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 101.76875 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 102.57050 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MTN31 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.39093 | | | | 0.00 | 0 | |
| Total MTN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN31 | | | | | | | | | | 0.00 | 0 | |
| MTN32 On 13/09/2027 Spot Bond | | | | | 0.00000 | 101.88603 | | | | 0.00 | 0 | |
| Total MTN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN32 | | | | | | | | | | 0.00 | 0 | |
| MTN33 On 13/09/2029 Spot Bond | | | | | 0.00000 | 101.87062 | | | | 0.00 | 0 | |
| Total MTN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN33 | | | | | | | | | | 0.00 | 0 | |
| MTN35 On 14/11/2027 Spot Bond | | | | | 0.00000 | 102.25184 | | | | 0.00 | 0 | |
| Total MTN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN35 | | | | | | | | | | 0.00 | 0 | |
| MTN36 On 14/11/2029 Spot Bond | | | | | 0.00000 | 101.74647 | | | | 0.00 | 0 | |
| Total MTN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN36 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 101.59440 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.75209 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.57769 | | | | 0.00 | 0 | |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR07 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/05/2025 Spot Bond | | | | | 0.00000 | 101.57781 | | | | 0.00 | 0 | |
| Total MWAR08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR08 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2025 Spot Bond | | | | | 0.00000 | 101.52440 | | | | 0.00 | 0 | |
| Total MWAR09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR09 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MWAR On 22/11/2023 Spot Bond | | | | | 0.00000 | 101.42515 | | | | 0.00 | 0 | |
| Total MWAR10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR10 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 100.92700 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.04482 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.15301 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 9.45000 | 102.43106 | 9.45000 | 102.40520 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 10.56000 | 102.24090 | 10.56000 | 102.21183 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 102.21748 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 102.03117 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.01747 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG05G | | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 99.90182 | | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 100.92453 | | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 8.99000 | 101.58717 | 8.99000 | 101.56290 | | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | |
| NBK16, On 12/02/2025 Spot Bond | | | 9.20000 | 102.24235 | 9.20000 | 102.21694 | | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | |
| NBK17, On 22/04/2026 Spot Bond | | | 9.33000 | 101.66642 | 9.33000 | 101.64110 | | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | |
| NBK20, On 01/06/2026 Spot Bond | | | 9.42500 | 106.57250 | 9.42500 | 106.54554 | | | | 0.00 | 0 | |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | |
| NBK21, On 21/07/2027 Spot Bond | | | 9.52500 | 106.51169 | 9.52500 | 106.48432 | | | | 0.00 | 0 | |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | |
| NBK23, On 19/11/2025 Spot Bond | | | 8.17800 | 110.32113 | 8.17800 | 110.29671 | | | | 0.00 | 0 | |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | |
| NBK24, On 19/11/2027 Spot Bond | | | 9.22000 | 111.00437 | 9.22000 | 110.97673 | | | | 0.00 | 0 | 1,000,000,00 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| NBK25, On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.20695 | | | | 0.00 | 0 | |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | |
| NBK26, On 10/05/2023 Spot Bond | | | 100.00000 | 101.18185 | 100.00000 | 100.91628 | | | | 0.00 | 0 | |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | |
| NBK26, On 22/04/2026 Spot Bond | | | | | 0.00000 | 102.32641 | | | | 0.00 | 0 | |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27, On 10/05/2026 Spot Bond | | | 9.14500 | 110.32415 | 9.14500 | 110.29690 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28, On 02/08/2023 Spot Bond | | | 8.21000 | 102.71766 | 8.21000 | 102.69507 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29, On 31/07/2026 Spot Bond | | | 9.29000 | 105.75124 | 9.29000 | 105.72471 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 9.02000 | 102.12354 | 9.02000 | 102.09866 | | | | 0.00 | 0 | |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | |
| NBK31 On 09/11/2023 Spot Bond | | | 8.79000 | 104.65321 | 8.79000 | 104.62834 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.92932 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.53745 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | | | 0.00000 | 84.10248 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 104.55770 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK43 On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.35915 | | | | 0.00 | 0 | |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | |
| NBK46 On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.18375 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |
| NBK47 On 15/02/2028 Spot Bond | | | | | 0.00000 | 103.77894 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK49 On 09/11/2023 Spot Bond | | | | | 0.00000 | 102.00531 | | | | 0.00 | 0 | |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | |
| NBK50 On 09/11/2025 Spot Bond | | | | | 0.00000 | 102.29157 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.90417 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.99165 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 101.95350 | | | | 0.00 | 0 | |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | |
| NBKB5I On 01/08/2024 Spot Bond | | | | | 0.00000 | 102.37748 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5I On 01/08/2026 Spot Bond | | | | | 0.00000 | 102.16892 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5I On 01/08/2029 Spot Bond | | | | | 0.00000 | 101.72083 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 24/02/2025 Spot Bond | | | | | 0.00000 | 101.75190 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 24/02/2027 Spot Bond | | | | | 0.00000 | 101.27919 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.35299 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.36564 | | | | 0.00 | 0 | |
| Total NBKB63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB63 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 15/04/2028 Spot Bond | | | | | 0.00000 | 100.61557 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 21/02/2028 Spot Bond | | | | | 0.00000 | 101.42235 | | | | 0.00 | 0 | |
| Total NBKB65 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NBKB65 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 21/02/2030 Spot Bond | | | | | 0.00000 | 101.47913 | | | | 0.00 | 0 | |
| Total NBKB66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB66 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 21/02/2033 Spot Bond | | | | | 0.00000 | 101.49090 | | | | 0.00 | 0 | |
| Total NBKB67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB67 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.72751 | | | | 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 | | | 10.54500 | 101.11795 | 10.54500 | 101.08972 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.84683 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.20000 | 101.24983 | 10.20000 | 101.22246 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.85156 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.85895 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.86839 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.29215 | | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NDAL0: On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.29215 | | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | | 0.00 | 0 | |
| NGL01: On 01/07/2025 Spot Bond | | | | | 0.00000 | 101.53190 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 100.31315 | | | | 0.00 | 0 | |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.08541 | | | | 0.00 | 0 | |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.13840 | | | | 0.00 | 0 | |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 104.56808 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 101.68633 | | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.66597 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGL11 On 19/11/2027 Spot Bond | | | | | 0.00000 | 101.61746 | | | | 0.00 | 0 | |
| Total NGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL11 | | | | | | | | | | 0.00 | 0 | |
| NGLT1: On 20/10/2023 Spot Bond | | | | | 0.00000 | 101.28530 | | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 25/03/2024 Spot Bond | | | | | 0.00000 | 102.62614 | | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.71243 | | | | 0.00 | 0 | 500,000.00 |
| Total NGT104 SPOT | | | | | | | | | | 0.00 | 0 | 500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For NGT104 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| NGT10: On 22/05/2025 Spot Bond | | | | | 0.00000 | 104.04049 | | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 05/08/2025 Spot Bond | | | | | 0.00000 | 105.83509 | | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 19/11/2025 Spot Bond | | | | | 0.00000 | 106.41537 | | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 08/09/2026 Spot Bond | | | | | 0.00000 | 104.73200 | | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | | 0.00 | 0 | |
| NGT10: On 04/11/2026 Spot Bond | | | | | 0.00000 | 102.38485 | | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | | 0.00 | 0 | |
| NGT11: On 27/12/2026 Spot Bond | | | | | 0.00000 | 102.31268 | | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | | 0.00 | 0 | |
| NGT11: On 23/04/2027 Spot Bond | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | |
| Total NGT111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT111 | | | | | | | | | | 0.00 | 0 | |
| NGT11: On 10/12/2027 Spot Bond | | | | | 0.00000 | 101.24626 | | | | 0.00 | 0 | |
| Total NGT112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGT112 | | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 103.15664 | | | | 0.00 | 0 | 290,000,00 |
| Total NGT1G SPOT | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| Total For NGT1G | | | | | | | | | | 0.00 | 0 | 290,000,00 |
| NHM01 On 13/12/2024 Spot Bond | | | | | 0.00000 | 101.18198 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 106.71585 | | | | 0.00 | 0 | 3,000,000,00 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| Total For NHM016 | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 101.90842 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 104.38411 | | | | 0.00 | 0 | |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 103.15493 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 103.80937 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 23/09/2027 Spot Bond | | | | | 0.00000 | 100.92421 | | | | 0.00 | 0 | |
| Total NHM022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM022 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 21/10/2025 Spot Bond | | | | | 0.00000 | 100.08598 | | | | 0.00 | 0 | |
| Total NHM023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM023 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.60000 | 5.60000 | 5.60000 | 230.57372 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.48500 | 4.48500 | 4.48500 | 216.40570 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 4.22500 | 4.22500 | 4.22500 | 165.73121 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |
| NI29 On 31/03/2029 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 115.79163 | | | | 0.00 | 0 | |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | |
| NI38 On 31/01/2038 Spot Bond | | | 5.43000 | 5.43000 | 5.43000 | 117.38773 | | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB11 On 31/01/2025 Spot Bond | | | 4.33000 | 4.33000 | 4.33000 | 165.43494 | | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 277.21654 | 3.45000 | 277.19912 | | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | |
| NILB13 On 31/01/2025 Spot Bond | | | 4.13000 | 4.13000 | 4.13000 | 165.99985 | | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | |
| NILB14 On 31/03/2028 Spot Bond | | | 4.13000 | 4.13000 | 4.13000 | 219.92446 | | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | |
| NILB15 On 31/03/2028 Spot Bond | | | 4.27500 | 218.49778 | 4.27500 | 218.47934 | | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | |
| NILB17 On 31/01/2038 Spot Bond | | | 5.45000 | 91.43748 | 5.45000 | 117.11423 | | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.32391 | | | | 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 | 146.93166 | | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 100.98889 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.40613 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.30531 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 102.11192 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.03543 | | | | 0.00 | 0 | |
| Total NN034 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN034 | | | | | | | | | | 0.00 | 0 | |
| NN036 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.08074 | | | | 0.00 | 0 | |
| Total NN036 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN036 | | | | | | | | | | 0.00 | 0 | |
| NN039 On 06/03/2027 Spot Bond | | | | | 0.00000 | 99.36109 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.54454 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 99.57433 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 101.97357 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.32275 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 97.11661 | | | | 0.00 | 0 | |
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 87.02737 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 95.16149 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.05556 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 95.42670 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 94.02404 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.17126 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.88449 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.87023 | | | | 0.00 | 0 | |
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.99394 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.87023 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 97.49194 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 94.30681 | | | | 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 | 100.86926 | | | | 0.00 | 0 | |
| Total NN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN163 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN176 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.82955 | | | | 0.00 | 0 | |
| Total NN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN176 | | | | | | | | | | 0.00 | 0 | |
| NN177 On 12/11/2025 Spot Bond | | | 10.58000 | 10.58000 | 10.58000 | 102.20083 | | | | 0.00 | 0 | |
| Total NN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN177 | | | | | | | | | | 0.00 | 0 | |
| NN178 On 02/04/2029 Spot Bond | | | 9.91500 | 9.91500 | 9.91500 | 104.04261 | | | | 0.00 | 0 | |
| Total NN178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN178 | | | | | | | | | | 0.00 | 0 | |
| NN179 On 15/09/2028 Spot Bond | | | 9.94000 | 9.94000 | 9.94000 | 102.81251 | | | | 0.00 | 0 | |
| Total NN179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN179 | | | | | | | | | | 0.00 | 0 | |
| NN196 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.46160 | | | | 0.00 | 0 | |
| Total NN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN196 | | | | | | | | | | 0.00 | 0 | |
| NNF012 On 12/06/2025 Spot Bond | | | | | 0.00000 | 105.60353 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF013 On 24/06/2025 Spot Bond | | | | | 0.00000 | 145.32000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF014 On 24/06/2025 Spot Bond | | | | | 0.00000 | 134.45000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF015 On 15/07/2025 Spot Bond | | | | | 0.00000 | 148.05000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF016 On 07/07/2025 Spot Bond | | | | | 0.00000 | 145.74000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF017 On 21/09/2023 Spot Bond | | | | | 0.00000 | 143.75850 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF025 On 17/02/2026 Spot Bond | | | | | 0.00000 | 90.96301 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| 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 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 | 101.22904 | | | | 0.00 | 0 | |
| Total NNF091 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF091 | | | | | | | | | | 0.00 | 0 | |
| NNF09: On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.46539 | | | | 0.00 | 0 | |
| Total NNF092 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF092 | | | | | | | | | | 0.00 | 0 | |
| NNF09: On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.21708 | | | | 0.00 | 0 | |
| Total NNF093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF093 | | | | | | | | | | 0.00 | 0 | |
| NNF09: On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.22530 | | | | 0.00 | 0 | |
| Total NNF094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF094 | | | | | | | | | | 0.00 | 0 | |
| NNF09: On 13/06/2023 Spot Bond | | | | | 0.00000 | 100.87543 | | | | 0.00 | 0 | |
| Total NNF095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF095 | | | | | | | | | | 0.00 | 0 | |
| NNF09: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.82615 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| Total NNF096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF096 | | | | | | | | | | 0.00 | 0 | |
| NNF096 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.82615 | | | | 0.00 | 0 | |
| Total NNF097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF097 | | | | | | | | | | 0.00 | 0 | |
| NNF097 On 27/06/2023 Spot Bond | | | | | 0.00000 | 100.58312 | | | | 0.00 | 0 | |
| Total NNF098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF098 | | | | | | | | | | 0.00 | 0 | |
| NNF098 On 29/03/2028 Spot Bond | | | | | 0.00000 | 100.63410 | | | | 0.00 | 0 | |
| Total NNF099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF099 | | | | | | | | | | 0.00 | 0 | |
| NNF099 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.60839 | | | | 0.00 | 0 | |
| Total NNF100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF100 | | | | | | | | | | 0.00 | 0 | |
| NNF100 On 03/07/2023 Spot Bond | | | | | 0.00000 | 100.49837 | | | | 0.00 | 0 | |
| Total NNF101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF101 | | | | | | | | | | 0.00 | 0 | |
| NNF101 On 21/04/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 500,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| Total NNF102 SPOT | | | | | | | | | 10,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| Total For NNF102 | | | | | | | | | 10,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | |
| NQ1A10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 124.92305 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A20 On 22/05/2052 Spot Bond | | | | | 0.00000 | 89.17011 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |
| NQ1A24 On 22/05/2054 Spot Bond | | | | | 0.00000 | 101.63966 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A25 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.51991 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A27 On 22/05/2053 Spot Bond | | | | | 0.00000 | 101.56081 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.57738 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 109.80323 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B20 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.58631 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B21 On 22/05/2054 Spot Bond | | | | | 0.00000 | 101.67676 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.61051 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.55203 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D5 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.40335 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA023 On 31/05/2023 Spot Bond | | | 4.68000 | 214.73472 | 4.68000 | 214.71398 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA028 On 30/11/2028 Spot Bond | | | 11.31000 | 108.70882 | 11.31000 | 108.67597 | | | | 0.00 | 0 | 420,000,00 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| NRA028/R186 On 30/11/2028 Spot Bond | | | 100.00000 | 17.89513 | 100.00000 | 17.85531 | | | | 0.00 | 0 | |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.56294 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 101.01785 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.51255 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC33 On 28/01/2027 Spot Bond | | | | | 0.00000 | 99.89900 | | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC33 | | | | | | | | | | 0.00 | 0 | |
| NTC34 On 26/02/2025 Spot Bond | | | | | 0.00000 | 101.76874 | | | | 0.00 | 0 | |
| Total NTC34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC34 | | | | | | | | | | 0.00 | 0 | |
| NTC35 On 07/09/2025 Spot Bond | | | | | 0.00000 | 101.17548 | | | | 0.00 | 0 | |
| Total NTC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC35 | | | | | | | | | | 0.00 | 0 | |
| NTC36 On 07/09/2027 Spot Bond | | | | | 0.00000 | 101.47858 | | | | 0.00 | 0 | |
| Total NTC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC36 | | | | | | | | | | 0.00 | 0 | |
| NTC37 On 12/10/2027 Spot Bond | | | | | 0.00000 | 100.31090 | | | | 0.00 | 0 | |
| Total NTC37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC37 | | | | | | | | | | 0.00 | 0 | |
| NTC38 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.75232 | | | | 0.00 | 0 | |
| Total NTC38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC38 | | | | | | | | | | 0.00 | 0 | |
| NTC39 On 14/02/2028 Spot Bond | | | | | 0.00000 | 101.66379 | | | | 0.00 | 0 | |
| Total NTC39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC39 | | | | | | | | | | 0.00 | 0 | |
| NTCG0 On 19/03/2024 Spot Bond | | | | | 0.00000 | 100.84572 | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For NTCG01 | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 8.47000 | 105.36040 | 8.47000 | 105.33665 | | | | 0.00 | 0 | 1,530,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 8.95000 | 106.32887 | 8.95000 | 106.30357 | | | | 0.00 | 0 | 670,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 670,000,000 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.59256 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 103.55619 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.71805 | | | | 0.00 | 0 | |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML13 | | | | | | | | | | 0.00 | 0 | |
| OML14 On 23/06/2027 Spot Bond | | | | | 0.00000 | 101.31285 | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total OML14 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| Total For OML14 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,00 |
| OML15 On 28/10/2027 Spot Bond | | | | | 0.00000 | 99.89987 | | | | 0.00 | 0 | |
| Total OML15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML15 | | | | | | | | | | 0.00 | 0 | |
| PARS0 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.44038 | | | | 0.00 | 0 | |
| Total PARS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PARS01 | | | | | | | | | | 0.00 | 0 | |
| PARS0 On 13/12/2027 Spot Bond | | | | | 0.00000 | 101.65630 | | | | 0.00 | 0 | |
| Total PARS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PARS02 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 101.99995 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 102.28161 | | | | 0.00 | 0 | |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 0 | |
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 102.93604 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PEP05 On 06/03/2026 Spot Bond | | | | | 0.00000 | 101.18557 | | | | 0.00 | 200,000,000 | 600,000,00 |
| Total PEP05 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 600,000,00 |
| Total For PEP05 | | | | | | | | | | 0.00 | 200,000,000 | 600,000,00 |
| PEP06 On 06/03/2028 Spot Bond | | | | | 0.00000 | 101.13078 | | | | 0.00 | 0 | |
| Total PEP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP06 | | | | | | | | | | 0.00 | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|------------|
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 100.35713 | | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | | 0.00 | 0 | |
| PMM58 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.39920 | | | | 0.00 | 0 | |
| Total PMM58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM58 | | | | | | | | | | 0.00 | 0 | |
| PMM59 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.36189 | | | | 0.00 | 0 | |
| Total PMM59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM59 | | | | | | | | | | 0.00 | 0 | |
| PMM60 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.38438 | | | | 0.00 | 0 | |
| Total PMM60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM60 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 8.75000 | 108.95873 | 8.80000 | 108.77426 | | | 328,294,490,125,000.00 | 1,637,519,370,300 | 1,258,543,600,900 | |
| Total R186 SPOT | | | | | | | | | 18,294,490,125,000.00 | 637,519,370,300 | 258,543,600,900 | |
| Total For R186 | | | | | | | | | 18,294,490,125,000.00 | 637,519,370,300 | 258,543,600,900 | |
| R197 On 07/12/2023 Spot Bond | | | 2.88000 | 335.06141 | 3.03000 | 334.74472 | | | 42,235,200,000,000.00 | 14,665,000,000 | 546,578,499,900 | |
| Total R197 SPOT | | | | | | | | | 12,235,200,000,000.00 | 14,665,000,000 | 546,578,499,900 | |
| Total For R197 | | | | | | | | | 12,235,200,000,000.00 | 14,665,000,000 | 546,578,499,900 | |
| R202 On 07/12/2033 Spot Bond | | | 4.64500 | 250.05055 | 4.60000 | 250.99091 | | | 13,208,326,910,000.00 | 2,843,558,000 | 85,442,821,000 | |
| Total R202 SPOT | | | | | | | | | 13,208,326,910,000.00 | 2,843,558,000 | 85,442,821,000 | |
| Total For R202 | | | | | | | | | 13,208,326,910,000.00 | 2,843,558,000 | 85,442,821,000 | |
| R2030 On 31/01/2030 Spot Bond | | | 10.05500 | 91.91579 | 10.10000 | 91.68773 | | | 377,779,585,114,500.00 | 833,195,383,900 | 1,759,397,716,000 | |
| Total R2030 SPOT | | | | | | | | | 77,779,585,114,500.00 | 833,195,383,900 | 759,397,716,000 | |
| Total For R2030 | | | | | | | | | 77,779,585,114,500.00 | 833,195,383,900 | 759,397,716,000 | |
| R2032 On 31/03/2032 Spot Bond | | | 10.74000 | 86.47389 | 10.78000 | 86.24484 | | | 038,392,148,374,000.00 | 748,453,645,100 | 1,560,741,072,500 | |
| Total R2032 SPOT | | | | | | | | | 18,392,148,374,000.00 | 748,453,645,100 | 560,741,072,500 | |
| Total For R2032 | | | | | | | | | 18,392,148,374,000.00 | 748,453,645,100 | 560,741,072,500 | |
| R2035 On 28/02/2035 Spot Bond | | | 11.29500 | 85.72808 | 11.33500 | 85.47412 | | | 672,928,121,954,000.00 | 1,476,133,521,200 | 1,878,857,173,100 | |
| Total R2035 SPOT | | | | | | | | | 12,928,121,954,000.00 | 476,133,521,200 | 378,857,173,100 | |
| Total For R2035 | | | | | | | | | 12,928,121,954,000.00 | 476,133,521,200 | 378,857,173,100 | |
| R2037 On 31/01/2037 Spot Bond | | | 11.58000 | 80.99102 | 11.63500 | 80.65157 | | | 099,588,886,864,000.00 | 958,513,720,800 | 1,405,847,712,000 | |
| Total R2037 SPOT | | | | | | | | | 19,588,886,864,000.00 | 958,513,720,800 | 405,847,712,000 | |
| Total For R2037 | | | | | | | | | 19,588,886,864,000.00 | 958,513,720,800 | 405,847,712,000 | |
| R2040 On 31/01/2040 Spot Bond | | | 11.82000 | 81.67656 | 11.87500 | 81.31867 | | | 941,304,893,352,000.00 | 841,057,943,600 | 1,297,348,176,200 | |
| Total R2040 SPOT | | | | | | | | | 11,304,893,352,000.00 | 841,057,943,600 | 297,348,176,200 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|-------------------------|
| Total For R2040 | | | | | | | | | 11,304,893,352,000.00 | 841,057,943,600 | 297,348,176,20 |
| R2044 On 31/01/2044 Spot Bond | | | 11.88500 | 78.01963 | 11.94000 | 77.66027 | | | 167,400,366,055,000.00 | 518,923,043,000 | 1,140,831,683,00 |
| Total R2044 SPOT | | | | | | | | | 167,400,366,055,000.00 | 518,923,043,000 | 1,140,831,683,00 |
| Total For R2044 | | | | | | | | | 17,400,366,055,000.00 | 518,923,043,000 | 140,831,683,00 |
| R2048 On 28/02/2048 Spot Bond | | | 11.83500 | 76.73552 | 11.89000 | 76.36962 | | | 116,651,560,756,500.00 | 770,312,763,900 | 1,199,865,065,60 |
| Total R2048 SPOT | | | | | | | | | 116,651,560,756,500.00 | 770,312,763,900 | 1,199,865,065,60 |
| Total For R2048 | | | | | | | | | 16,651,560,756,500.00 | 770,312,763,900 | 199,865,065,60 |
| R2053 On 31/03/2053 Spot Bond | | | 11.89000 | 98.61589 | 11.89000 | 98.58477 | | | 136,684,000,000,000.00 | 95,600,000,000 | 235,655,940,00 |
| Total R2053 SPOT | | | | | | | | | 136,684,000,000,000.00 | 95,600,000,000 | 235,655,940,00 |
| Total For R2053 | | | | | | | | | 16,684,000,000,000.00 | 95,600,000,000 | 235,655,940,00 |
| R209 On 31/03/2036 Spot Bond | | | 11.34500 | 66.28673 | 11.39500 | 66.01689 | | | 687,242,189,076,000.00 | 589,444,000,800 | 663,155,970,40 |
| Total R209 SPOT | | | | | | | | | 687,242,189,076,000.00 | 589,444,000,800 | 663,155,970,40 |
| Total For R209 | | | | | | | | | 17,242,189,076,000.00 | 589,444,000,800 | 663,155,970,40 |
| R210 On 31/03/2028 Spot Bond | | | 3.83000 | 222.96549 | 3.77500 | 223.50902 | | | 48,307,790,000,000.00 | 12,613,000,000 | 289,728,167,80 |
| Total R210 SPOT | | | | | | | | | 48,307,790,000,000.00 | 12,613,000,000 | 289,728,167,80 |
| Total For R210 | | | | | | | | | 18,307,790,000,000.00 | 12,613,000,000 | 289,728,167,80 |
| R213 On 28/02/2031 Spot Bond | | | 10.48000 | 82.73644 | 10.52500 | 82.50556 | | | 668,442,451,680,000.00 | 445,462,066,000 | 1,324,541,825,30 |
| Total R213 SPOT | | | | | | | | | 668,442,451,680,000.00 | 445,462,066,000 | 1,324,541,825,30 |
| Total For R213 | | | | | | | | | 18,442,451,680,000.00 | 445,462,066,000 | 324,541,825,30 |
| R214 On 28/02/2041 Spot Bond | | | 11.69500 | 62.39141 | 11.74500 | 62.11727 | | | 653,856,267,667,000.00 | 141,415,670,600 | 446,904,080,70 |
| Total R214 SPOT | | | | | | | | | 653,856,267,667,000.00 | 141,415,670,600 | 446,904,080,70 |
| Total For R214 | | | | | | | | | 13,856,267,667,000.00 | 141,415,670,600 | 446,904,080,70 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.61131 | | | 0.00 | 0 | 100,000,00 |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | 100,000,00 |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | 100,000,00 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 102.04536 | | | 0.00 | 0 | |
| Total RDFB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 102.32878 | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.14423 | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.15297 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.86981 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.67951 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 100.64995 | | | | 0.00 | 0 | |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2025 Spot Bond | | | | | 0.00000 | 101.03345 | | | | 0.00 | 0 | |
| Total RDFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG01 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2027 Spot Bond | | | | | 0.00000 | 100.55574 | | | | 0.00 | 0 | |
| Total RDFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG02 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2029 Spot Bond | | | | | 0.00000 | 100.79626 | | | | 0.00 | 0 | |
| Total RDFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG03 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2032 Spot Bond | | | | | 0.00000 | 100.82289 | | | | 0.00 | 0 | |
| Total RDFG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG04 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 09/12/2025 Spot Bond | | | | | 0.00000 | 101.09463 | | | | 0.00 | 0 | |
| Total RDFG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG05 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.10459 | | | | 0.00 | 0 | |
| Total RDFG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG06 | | | | | | | | | | 0.00 | 0 | |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 102.32784 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 98.12801 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RED16: On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.64451 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED17 On 14/11/2025 Spot Bond | | | | | 0.00000 | 102.20730 | | | | 0.00 | 0 | |
| Total RED171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED171 | | | | | | | | | | 0.00 | 0 | |
| RED30: On 17/11/2023 Spot Bond | | | | | 0.00000 | 102.44383 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40: On 29/01/2024 Spot Bond | | | | | 0.00000 | 99.71622 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.61690 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60: On 09/08/2024 Spot Bond | | | | | 0.00000 | 100.39064 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70: On 17/04/2026 Spot Bond | | | | | 0.00000 | 100.27719 | | | | 0.00 | 0 | |
| Total RED706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED706 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2026 Spot Bond | | | | | 0.00000 | 100.30203 | | | | 0.00 | 0 | |
| Total RED707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED707 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 99.84662 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.24061 | | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 102.30207 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 100.84364 | | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For RES53 | | | | | | | | | | 0.00 | 0 | |
| RES59 On 13/10/2027 Spot Bond | | | | | 0.00000 | 100.28918 | | | | 0.00 | 0 | |
| Total RES59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES59 | | | | | | | | | | 0.00 | 0 | |
| RES60 On 06/12/2025 Spot Bond | | | | | 0.00000 | 101.13755 | | | | 0.00 | 0 | |
| Total RES60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES60 | | | | | | | | | | 0.00 | 0 | |
| RES61 On 15/12/2027 Spot Bond | | | | | 0.00000 | 100.94622 | | | | 0.00 | 0 | |
| Total RES61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES61 | | | | | | | | | | 0.00 | 0 | |
| RES62 On 13/02/2028 Spot Bond | | | | | 0.00000 | 101.72058 | | | | 0.00 | 0 | |
| Total RES62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES62 | | | | | | | | | | 0.00 | 0 | |
| RES63 On 15/09/2026 Spot Bond | | | | | 0.00000 | 100.91836 | | | | 0.00 | 0 | |
| Total RES63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES63 | | | | | | | | | | 0.00 | 0 | |
| RFCA1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.80597 | | | | 0.00 | 0 | |
| Total RFCA1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA1 | | | | | | | | | | 0.00 | 0 | |
| RFCA2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.80313 | | | | 0.00 | 0 | |
| Total RFCA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA2 | | | | | | | | | | 0.00 | 0 | |
| RFCB1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.84185 | | | | 0.00 | 0 | |
| Total RFCB1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB1 | | | | | | | | | | 0.00 | 0 | |
| RFCB2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.83241 | | | | 0.00 | 0 | |
| Total RFCB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB2 | | | | | | | | | | 0.00 | 0 | |
| RFCC1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.88431 | | | | 0.00 | 0 | |
| Total RFCC1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC1 | | | | | | | | | | 0.00 | 0 | |
| RFCC2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.87488 | | | | 0.00 | 0 | |
| Total RFCC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC2 | | | | | | | | | | 0.00 | 0 | |
| RFCD1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.98798 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RFCD1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD1 | | | | | | | | | | 0.00 | 0 | |
| RFCD2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 100.97856 | | | | 0.00 | 0 | |
| Total RFCD2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD2 | | | | | | | | | | 0.00 | 0 | |
| RMB106 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMB106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMB106 | | | | | | | | | | 0.00 | 0 | |
| RN2027 On 11/07/2027 Spot Bond | | | | | 0.00000 | 102.94253 | | | | 0.00 | 0 | |
| Total RN2027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RN2027 | | | | | | | | | | 0.00 | 0 | |
| RN2030 On 17/09/2030 Spot Bond | | | | | 0.00000 | 100.18427 | | | | 0.00 | 0 | |
| Total RN2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RN2030 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 9.73000 | 103.40114 | 9.73000 | 103.37416 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.62000 | 98.23495 | 11.62000 | 98.20447 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 11.82500 | 97.49514 | 11.82500 | 97.46438 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW31 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 101.14280 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |
| RWL28 On 30/06/2028 Spot Bond | | | 10.78000 | 98.87911 | 10.78000 | 98.85060 | | | | 0.00 | 0 | |
| Total RWL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| SBK24 On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 99.96697 | | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN02 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 100.23870 | | | | 0.00 | 0 | |
| Total SBN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN03 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 9.53000 | 105.80901 | 9.53000 | 105.78181 | | | | 0.00 | 0 | |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.13834 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 9.12000 | 102.54910 | 9.12000 | 102.52384 | | | | 0.00 | 0 | |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 9.54000 | 99.89959 | 9.54000 | 99.87387 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.80000 | 103.52938 | 9.80000 | 103.50217 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 9.52000 | 101.74024 | 9.52000 | 101.71452 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 9.47000 | 101.52951 | 9.47000 | 101.50356 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.61500 | 97.98597 | 10.61500 | 97.95797 | | | | 0.00 | 0 | 200,000,00 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.48500 | 107.36989 | 9.48500 | 107.34241 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 9.89500 | 108.21315 | 9.89500 | 108.18429 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 9.37000 | 9.37000 | 9.37000 | 102.50800 | | | | 0.00 | 0 | |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.07233 | | | | 0.00 | 8,800,000,000 | 5,400,000,000 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 8,800,000,000 | 5,400,000,000 |
| Total For SBS52 | | | | | | | | | | 0.00 | 8,800,000,000 | 5,400,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.20102 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.94522 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.40560 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.17278 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.52828 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.61484 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.92520 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.41732 | | | | 0.00 | 0 | 2,900,000,000 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.83516 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.29026 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | | | 0.00000 | 100.21483 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total SBS70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS70 | | | | | | | | | | 0.00 | 0 | |
| SBS71 On 02/02/2027 Spot Bond | | | | | 0.00000 | 99.92929 | | | | 0.00 | 0 | |
| Total SBS71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS71 | | | | | | | | | | 0.00 | 0 | |
| SBS72 On 02/02/2029 Spot Bond | | | | | 0.00000 | 99.27824 | | | | 0.00 | 0 | |
| Total SBS72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS72 | | | | | | | | | | 0.00 | 0 | |
| SBS74 On 26/04/2025 Spot Bond | | | | | 0.00000 | 100.26103 | | | | 0.00 | 0 | |
| Total SBS74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS74 | | | | | | | | | | 0.00 | 0 | |
| SBS75 On 26/04/2027 Spot Bond | | | | | 0.00000 | 100.61097 | | | | 0.00 | 0 | |
| Total SBS75 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS75 | | | | | | | | | | 0.00 | 0 | |
| SBS76 On 26/04/2032 Spot Bond | | | | | 0.00000 | 101.46864 | | | | 0.00 | 600,000,000 | 2,800,000,000 |
| Total SBS76 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 2,800,000,000 |
| Total For SBS76 | | | | | | | | | | 0.00 | 600,000,000 | 2,800,000,000 |
| SBS77 On 19/10/2027 Spot Bond | | | | | 0.00000 | 100.38098 | | | | 0.00 | 0 | |
| Total SBS77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS77 | | | | | | | | | | 0.00 | 0 | |
| SBS78 On 01/12/2025 Spot Bond | | | | | 0.00000 | 101.23514 | | | | 0.00 | 0 | |
| Total SBS78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS78 | | | | | | | | | | 0.00 | 0 | |
| SBS79 On 01/06/2028 Spot Bond | | | | | 0.00000 | 101.86921 | | | | 0.00 | 0 | |
| Total SBS79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS79 | | | | | | | | | | 0.00 | 0 | |
| SBS80 On 03/02/2028 Spot Bond | | | 9.91500 | 9.91500 | 9.91500 | 99.13796 | | | | 0.00 | 0 | |
| Total SBS80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS80 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.93000 | 332.97550 | 3.93000 | 332.95026 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.35000 | 5.35000 | 5.35000 | 235.48520 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 101.36903 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 100.76920 | | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.02650 | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| Total For SBT103 | | | | | | | | | | 0.00 | 2,600,000,000 | 1,300,000,000 |
| SBT10 On 30/09/2025 Spot Bond | | | | | 0.00000 | 104.95086 | | | | 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 | 103.98581 | | | | 0.00 | 0 | |
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 08/04/2027 Spot Bond | | | | | 0.00000 | 102.91526 | | | | 0.00 | 0 | |
| Total SBT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT107 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 13/07/2027 Spot Bond | | | | | 0.00000 | 102.77848 | | | | 0.00 | 0 | |
| Total SBT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT108 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 31/12/2027 Spot Bond | | | | | 0.00000 | 101.00266 | | | | 0.00 | 0 | |
| Total SBT109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT109 | | | | | | | | | | 0.00 | 0 | |
| SBT20 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.00180 | | | | 0.00 | 0 | |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | |
| SBT20 On 03/12/2023 Spot Bond | | | 9.68500 | 104.47207 | 9.68500 | 104.44492 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT20 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.15545 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.94766 | | | | 0.00 | 0 | 500,000,00 |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| SBT206 On 25/06/2025 Spot Bond | | | | | 0.00000 | 104.93063 | | | | 0.00 | 0 | |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | |
| SBT207 On 28/11/2025 Spot Bond | | | | | 0.00000 | 103.73411 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT208 On 29/06/2026 Spot Bond | | | | | 0.00000 | 101.88964 | | | | 0.00 | 0 | 1,600,000,00 |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 0 | 1,600,000,00 |
| Total For SBT209 | | | | | | | | | | 0.00 | 0 | 1,600,000,00 |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 102.33045 | | | | 0.00 | 0 | |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI5 | | | | | | | | | | 0.00 | 0 | |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 102.11107 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 9.75000 | 96.14380 | 9.75000 | 96.11852 | | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.91588 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.71733 | | | | 0.00 | 0 | |
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRA8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.69877 | | | | 0.00 | 0 | |
| Total SLRA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA8 | | | | | | | | | | 0.00 | 0 | |
| SLRA9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 101.75419 | | | | 0.00 | 0 | |
| Total SLRA9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA9 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.79146 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.77290 | | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRB8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.73581 | | | | 0.00 | 0 | |
| Total SLRB8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB8 | | | | | | | | | | 0.00 | 0 | |
| SLRB9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 101.79121 | | | | 0.00 | 0 | |
| Total SLRB9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB9 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.82850 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.81920 | | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | | 0.00 | 0 | |
| SLRC8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.80988 | | | | 0.00 | 0 | |
| Total SLRC8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC8 | | | | | | | | | | 0.00 | 0 | |
| SLRC9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 101.86524 | | | | 0.00 | 0 | |
| Total SLRC9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC9 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 101.37506 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |
| SNT06 On 16/05/2027 Spot Bond | | | | | 0.00000 | 102.09958 | | | | 0.00 | 0 | |
| Total SNT06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT06 | | | | | | | | | | 0.00 | 0 | |
| SNT07 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.46744 | | | | 0.00 | 0 | |
| Total SNT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT07 | | | | | | | | | | 0.00 | 0 | |
| SOL01 On 17/10/2025 Spot Bond | | | | | 0.00000 | 100.53373 | | | | 0.00 | 1,000,000,000 | 2,000,000,000 |
| Total SOL01 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 2,000,000,000 |
| Total For SOL01 | | | | | | | | | | 0.00 | 1,000,000,000 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| SOL02 On 17/10/2027 Spot Bond | | | | | 0.00000 | 100.83525 | | | | 0.00 | 600,000,000 | 1,300,000,00 |
| Total SOL02 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 1,300,000,00 |
| Total For SOL02 | | | | | | | | | | 0.00 | 600,000,000 | 1,300,000,00 |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.94421 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.43377 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.45399 | | | | 0.00 | 0 | |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA15 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.43545 | | | | 0.00 | 0 | |
| Total SPDA16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA16 | | | | | | | | | | 0.00 | 0 | |
| SPDA1: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.45892 | | | | 0.00 | 0 | |
| Total SPDA17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA17 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.16475 | | | | 0.00 | 0 | |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.55956 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.29573 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG00: On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.65022 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG01: On 01/12/2023 Spot Bond | | | | | 0.00000 | 101.81184 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPG01: On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.50387 | | | | 0.00 | 0 | |
| Total SPG011 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| Total For SPG011 | | | | | | | | | | 0.00 | 0 | |
| SPG01: On 29/03/2028 Spot Bond | | | | | 0.00000 | 100.57224 | | | | 0.00 | 0 | |
| Total SPG012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG012 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 12/07/2023 Spot Bond | | | | | 0.00000 | 100.29817 | | | | 0.00 | 0 | |
| Total SPGC03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC03 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.53233 | | | | 0.00 | 0 | |
| Total SPGC04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC04 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 101.92608 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 101.26152 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 4.97000 | 4.97000 | 4.97000 | 163.64396 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 8.77500 | 108.87933 | 8.77500 | 108.85364 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 10.01500 | 84.92434 | 10.01500 | 84.90179 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.42728 | | | | 0.00 | 0 | |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.81945 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 13/10/2023 Spot Bond | | | 9.23000 | 100.54955 | 9.23000 | 100.52518 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04 On 31/01/2038 Spot Bond | | | 5.38000 | 118.08847 | 5.38000 | 118.07481 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN043 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.96953 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN044 On 30/04/2027 Spot Bond | | | | | 0.00000 | 99.79103 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN046 On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.82884 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN050 On 08/12/2023 Spot Bond | | | 4.06000 | 4.06000 | 4.06000 | 332.69251 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN062 On 31/01/2025 Spot Bond | | | 4.37500 | 4.37500 | 4.37500 | 165.30820 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN063 On 31/01/2038 Spot Bond | | | 5.58000 | 5.58000 | 5.58000 | 115.35485 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN064 On 31/03/2029 Spot Bond | | | 4.90000 | 4.90000 | 4.90000 | 116.10868 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN065 On 31/03/2028 Spot Bond | | | 4.95500 | 4.95500 | 4.95500 | 211.84600 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.36958 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN069 On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.35314 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.97778 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.96263 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 106.32471 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.17542 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.84563 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.29765 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.41637 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.07244 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.96113 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 5.47500 | 5.47500 | 5.47500 | 233.01390 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 99.98696 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.59269 | | | | 0.00 | 0 | |
| Total SSN093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN093 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 28/02/2027 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total SSN098 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.19674 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/01/2030 Spot Bond | | | 10.76500 | 88.77769 | 10.76500 | 88.75198 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.89600 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/03/2028 Spot Bond | | | 4.93500 | 212.05942 | 4.93500 | 212.03776 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 07/12/2033 Spot Bond | | | 5.55000 | 231.57374 | 5.55000 | 231.54608 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 31/03/2024 Spot Bond | | | | | 0.00000 | 95.05090 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 11/06/2023 Spot Bond | | | | | 0.00000 | 100.97590 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.18998 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 27/10/2023 Spot Bond | | | | | 0.00000 | 97.50106 | | | | 0.00 | 0 | |
| Total SSN139 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 03/11/2023 Spot Bond | | | | | 0.00000 | 98.20071 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14: On 09/11/2023 Spot Bond | | | | | 0.00000 | 98.57759 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN15: On 21/02/2024 Spot Bond | | | 7.52000 | 7.52000 | 7.52000 | 101.11252 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN150 | | | | | | | | | | 0.00 | 0 | |
| SSN16: On 08/06/2023 Spot Bond | | | | | 0.00000 | 101.03954 | | | | 0.00 | 0 | |
| Total SSN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN161 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.02598 | | | | 0.00 | 0 | |
| Total SSN173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN173 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 28/02/2027 Spot Bond | | | | | 0.00000 | 103.14291 | | | | 0.00 | 0 | |
| Total SSN174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN174 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 31/03/2046 Spot Bond | | | 4.72936 | 111.73008 | 4.72936 | 111.71930 | | | | 0.00 | 0 | |
| Total SSN175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN175 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 31/12/2050 Spot Bond | | | 4.71585 | 47.11964 | 4.71585 | 114.25559 | | | | 0.00 | 0 | |
| Total SSN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN176 | | | | | | | | | | 0.00 | 0 | |
| SSN17: On 28/09/2027 Spot Bond | | | | | 0.00000 | 100.74653 | | | | 0.00 | 0 | |
| Total SSN178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN178 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 09/06/2024 Spot Bond | | | | | 0.00000 | 100.99617 | | | | 0.00 | 0 | |
| Total SSN180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN180 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 18/02/2024 Spot Bond | | | | | 0.00000 | 101.41849 | | | | 0.00 | 0 | |
| Total SSN183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN183 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 28/04/2023 Spot Bond | | | | | 0.00000 | 99.90913 | | | | 0.00 | 0 | |
| Total SSN184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN184 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 17/05/2023 Spot Bond | | | | | 0.00000 | 101.45642 | | | | 0.00 | 0 | |
| Total SSN185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN185 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.36799 | | | | 0.00 | 0 | |
| Total SSN186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN186 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN18: On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.36799 | | | | 0.00 | 0 | |
| Total SSN187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN187 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 23/05/2023 Spot Bond | | | | | 0.00000 | 101.33799 | | | | 0.00 | 0 | |
| Total SSN188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN188 | | | | | | | | | | 0.00 | 0 | |
| SSN18: On 23/05/2023 Spot Bond | | | | | 0.00000 | 101.33799 | | | | 0.00 | 0 | |
| Total SSN189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN189 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.21409 | | | | 0.00 | 0 | |
| Total SSN190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN190 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 14/06/2023 Spot Bond | | | | | 0.00000 | 100.87972 | | | | 0.00 | 0 | |
| Total SSN191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN191 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.86519 | | | | 0.00 | 0 | |
| Total SSN192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN192 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.86519 | | | | 0.00 | 0 | |
| Total SSN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN193 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.74750 | | | | 0.00 | 0 | |
| Total SSN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN194 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.73800 | | | | 0.00 | 0 | |
| Total SSN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN195 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 17/05/2023 Spot Bond | | | 4.65000 | 4.65000 | 4.65000 | 100.14251 | | | | 0.00 | 0 | |
| Total SSN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN196 | | | | | | | | | | 0.00 | 0 | |
| SSN19: On 02/05/2023 Spot Bond | | | | | 0.00000 | 99.83277 | | | | 0.00 | 0 | |
| Total SSN197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN197 | | | | | | | | | | 0.00 | 0 | |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 101.64807 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| SST202 On 31/08/2027 Spot Bond | | | | | 0.00000 | 102.69226 | | | | 0.00 | 0 | |
| Total SST202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST202 | | | | | | | | | | 0.00 | 0 | |
| SST203 On 03/03/2028 Spot Bond | | | | | 0.00000 | 101.30020 | | | | 0.00 | 0 | |
| Total SST203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST203 | | | | | | | | | | 0.00 | 0 | |
| STF001 On 01/03/2027 Spot Bond | | | | | 0.00000 | 104.14138 | | | | 0.00 | 0 | |
| Total STF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF001 | | | | | | | | | | 0.00 | 0 | |
| STF002 On 01/02/2026 Spot Bond | | | | | 0.00000 | 101.12958 | | | | 0.00 | 0 | |
| Total STF002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF002 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 9.29000 | 99.98427 | 9.29000 | 99.95946 | | | | 0.00 | 0 | 1,000,000,00 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| T16A10 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.50937 | | | | 0.00 | 0 | |
| Total T16A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16A10 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.49413 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.44333 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A13 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.52004 | | | | 0.00 | 0 | |
| Total T17A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A13 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.47739 | | | | 0.00 | 0 | |
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.21486 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A23 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.47739 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total T17A23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A23 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.42000 | 100.71328 | 7.42000 | 100.69300 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.93000 | 100.80406 | 7.93000 | 100.78241 | | | | 0.00 | 0 | 1,500,000,00 |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| T18A11 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.38526 | | | | 0.00 | 0 | |
| Total T18A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A11 | | | | | | | | | | 0.00 | 0 | |
| T18A12 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.45232 | | | | 0.00 | 0 | |
| Total T18A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A12 | | | | | | | | | | 0.00 | 0 | |
| T18A21 On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.48589 | | | | 0.00 | 0 | |
| Total T18A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A21 | | | | | | | | | | 0.00 | 0 | |
| T18A22 On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.47746 | | | | 0.00 | 0 | |
| Total T18A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A22 | | | | | | | | | | 0.00 | 0 | |
| T18A32 On 21/08/2027 Spot Bond | | | 9.50000 | 101.44575 | 9.50000 | 101.41974 | | | | 0.00 | 0 | |
| Total T18A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A32 | | | | | | | | | | 0.00 | 0 | |
| TC001 On 15/02/2025 Spot Bond | | | | | 0.00000 | 101.85128 | | | | 0.00 | 0 | |
| Total TC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC001 | | | | | | | | | | 0.00 | 0 | |
| TC002 On 15/02/2027 Spot Bond | | | | | 0.00000 | 101.99283 | | | | 0.00 | 0 | |
| Total TC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC002 | | | | | | | | | | 0.00 | 0 | |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.54161 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.35330 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.66229 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS159 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.06419 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.64730 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.30470 | | | | 0.00 | 0 | 200,000,00 |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.11090 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.21983 | | | | 0.00 | 0 | 400,000,00 |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 100.49968 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS168 On 27/09/2026 Spot Bond | | | | | 0.00000 | 100.56899 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS169 On 30/11/2024 Spot Bond | | | | | 0.00000 | 101.12498 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS170 On 30/11/2026 Spot Bond | | | | | 0.00000 | 101.23164 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TFS171 On 22/02/2025 Spot Bond | | | | | 0.00000 | 101.40868 | | | | 0.00 | 0 | |
| Total TFS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS171 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 22/02/2027 Spot Bond | | | | | 0.00000 | 101.50742 | | | | 0.00 | 0 | |
| Total TFS172 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TFS172 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 30/01/2026 Spot Bond | | | | | 0.00000 | 99.81111 | | | | 0.00 | 0 | |
| Total TFS173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS173 | | | | | | | | | | 0.00 | 0 | |
| TFS174 On 30/01/2028 Spot Bond | | | | | 0.00000 | 99.95885 | | | | 0.00 | 0 | |
| Total TFS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS174 | | | | | | | | | | 0.00 | 0 | |
| TFS175 On 13/03/2026 Spot Bond | | | | | 0.00000 | 100.92010 | | | | 0.00 | 0 | |
| Total TFS175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS175 | | | | | | | | | | 0.00 | 0 | |
| TFS176 On 13/03/2028 Spot Bond | | | | | 0.00000 | 100.93937 | | | | 0.00 | 0 | |
| Total TFS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS176 | | | | | | | | | | 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 | |
| TH16A2 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.47764 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A3 On 21/08/2024 Spot Bond | | | 8.70000 | 101.19934 | 8.70000 | 101.17554 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A4 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.48608 | | | | 0.00 | 0 | |
| Total TH16A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A4 | | | | | | | | | | 0.00 | 0 | |
| TH16A5 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.48102 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A8 On 21/08/2024 Spot Bond | | | 5.97000 | 100.72888 | 5.97000 | 100.71252 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16B1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.51813 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B2 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.70168 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.58222 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.57042 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.65135 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.62944 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.93271 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.07578 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.99164 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.55322 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.52794 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.51952 | | | | 0.00 | 0 | |
| Total TH17B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B3 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.61386 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.57512 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.57006 | | | | 0.00 | 0 | |
| Total TH17C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C3 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.92353 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.86130 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.82260 | | | | 0.00 | 0 | |
| Total TH17D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D3 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.38143 | | | | 0.00 | 0 | |
| Total TH17O4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O4 | | | | | | | | | | 0.00 | 0 | |
| TH18B: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.51960 | | | | 0.00 | 0 | |
| Total TH18B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18B1 | | | | | | | | | | 0.00 | 0 | |
| TH18B: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.33682 | | | | 0.00 | 0 | |
| Total TH18B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18B2 | | | | | | | | | | 0.00 | 0 | |
| TH18C: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.63756 | | | | 0.00 | 0 | |
| Total TH18C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18C1 | | | | | | | | | | 0.00 | 0 | |
| TH18C: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.60386 | | | | 0.00 | 0 | |
| Total TH18C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18C2 | | | | | | | | | | 0.00 | 0 | |
| TH18D: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.80595 | | | | 0.00 | 0 | |
| Total TH18D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18D1 | | | | | | | | | | 0.00 | 0 | |
| TH18D: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.77228 | | | | 0.00 | 0 | |
| Total TH18D2 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TH18D2 | | | | | | | | | | 0.00 | 0 | |
| TH18O On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.38319 | | | | 0.00 | 0 | |
| Total TH18O1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18O1 | | | | | | | | | | 0.00 | 0 | |
| TH18O: On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.38147 | | | | 0.00 | 0 | |
| Total TH18O2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18O2 | | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 9.36000 | 101.59239 | 9.36000 | 101.56714 | | | | 0.00 | 0 | |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 102.93525 | | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total TL27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL27 | | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 9.27000 | 100.04264 | 9.27000 | 100.01788 | | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.39173 | | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 101.73759 | | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.71337 | | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 102.20596 | | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | | 0.00 | 0 | |
| TL33 On 09/03/2033 Spot Bond | | | | | 0.00000 | 101.14161 | | | | 0.00 | 0 | |
| Total TL33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TL33 | | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 9.85000 | 105.54389 | 9.85000 | 105.51586 | | | | 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 Intert |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 73.82491 | 100.00000 | 73.65972 | | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.95000 | 100.76692 | 9.95000 | 100.73989 | | | 262,869,050,000.00 | | 26,419,000 | 1,679,600,00 |
| Total TN25 SPOT | | | | | | | | | 262,869,050,000.00 | | 26,419,000 | 1,679,600,00 |
| Total For TN25 | | | | | | | | | 262,869,050,000.00 | | 26,419,000 | 1,679,600,00 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 24.77479 | 100.00000 | 24.71935 | | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 11.32000 | 95.54301 | 11.32000 | 95.51394 | | | 85,269,779,120,000.00 | | 7,532,666,000 | 29,554,933,00 |
| Total TN27 SPOT | | | | | | | | | 15,269,779,120,000.00 | | 7,532,666,000 | 29,554,933,00 |
| Total For TN27 | | | | | | | | | 15,269,779,120,000.00 | | 7,532,666,000 | 29,554,933,00 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 15.06469 | 100.00000 | 15.03097 | | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | | 0.00 | 0 | |
| TN29 On 07/02/2029 Spot Bond | | | 11.03000 | 98.91808 | 11.03000 | 98.88874 | | | | 0.00 | 0 | |
| Total TN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN29 | | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.66000 | 94.77215 | 11.66000 | 94.74282 | | | 271,323,536,000.00 | | 23,269,600 | 917,600,00 |
| Total TN30 SPOT | | | | | | | | | 271,323,536,000.00 | | 23,269,600 | 917,600,00 |
| Total For TN30 | | | | | | | | | 271,323,536,000.00 | | 23,269,600 | 917,600,00 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 114.28922 | 8.00000 | 114.26474 | | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | | 0.00 | 0 | |
| TN34 On 07/02/2034 Spot Bond | | | 12.54200 | 95.42675 | 12.54200 | 95.39470 | | | | 0.00 | 0 | |
| Total TN34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN34 | | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.91500 | 85.57931 | 12.91500 | 85.55006 | | | 317,523,024,000.00 | | 24,585,600 | 640,400,00 |
| Total TN40 SPOT | | | | | | | | | 317,523,024,000.00 | | 24,585,600 | 640,400,00 |
| Total For TN40 | | | | | | | | | 317,523,024,000.00 | | 24,585,600 | 640,400,00 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 100.45880 | 10.75000 | 100.43006 | | | | 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 | 102.00918 | | | | 0.00 | 0 | |
| Total TNF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF25 | | | | | | | | | | 0.00 | 0 | |
| TNF27 On 07/02/2027 Spot Bond | | | | | 0.00000 | 102.12851 | | | | 0.00 | 0 | |
| Total TNF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF27 | | | | | | | | | | 0.00 | 0 | |
| TNI33 On 28/02/2033 Spot Bond | | | 5.90000 | 104.31972 | 5.90000 | 103.62202 | | | | 0.00 | 0 | |
| Total TNI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNI33 | | | | | | | | | | 0.00 | 0 | |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.94336 | | | | 0.00 | 0 | |
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.79759 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.80782 | | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |
| TR5A22 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.82198 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A31 On 20/06/2026 Spot Bond | | | 7.82000 | 102.04158 | 7.82000 | 102.02007 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TRA4A3 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.29257 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A4 On 13/04/2024 Spot Bond | | | 9.23000 | 100.29160 | 9.23000 | 100.26687 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A7 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.29257 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A8 On 13/04/2024 Spot Bond | | | 8.83000 | 100.08628 | 8.83000 | 100.06265 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.32276 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.61680 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.87483 | | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | |
| TRA5B: On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.84652 | | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.03024 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.03024 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 13/02/2024 Spot Bond | | | | | 0.00000 | 93.55905 | | | | 0.00 | 0 | |
| Total TSP264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP264 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 08/03/2024 Spot Bond | | | | | 0.00000 | 93.03941 | | | | 0.00 | 0 | |
| Total TSP265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP265 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.54797 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.59875 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.16042 | | | | 0.00 | 0 | |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 02/05/2023 Spot Bond | | | | | 0.00000 | 101.83753 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TWC436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC436 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 29/05/2023 Spot Bond | | | | | 0.00000 | 101.22989 | | | | 0.00 | 0 | |
| Total TWC437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC437 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.14155 | | | | 0.00 | 0 | |
| Total TWC438 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC438 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.43768 | | | | 0.00 | 0 | |
| Total TWC439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC439 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.03549 | | | | 0.00 | 0 | |
| Total TWC440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC440 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.58846 | | | | 0.00 | 0 | |
| Total TWC441 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC441 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.37291 | | | | 0.00 | 0 | |
| Total TWC442 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC442 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 19/07/2023 Spot Bond | | | | | 0.00000 | 100.28587 | | | | 0.00 | 0 | |
| Total TWC443 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC443 | | | | | | | | | | 0.00 | 0 | |
| UG26 On 09/03/2026 Spot Bond | | | 11.12000 | 101.87201 | 11.12000 | 101.84205 | | | | 0.00 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.65256 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |
| UU1A0:On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.72107 | | | | 0.00 | 0 | |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | |
| UU1A0:On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.68035 | | | | 0.00 | 0 | |
| Total UU1A04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.80067 | | | | 0.00 | 0 | |
| Total UU1A05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A05 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.64329 | | | | 0.00 | 0 | |
| Total UU1A07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A07 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.82845 | | | | 0.00 | 0 | |
| Total UU1A08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A08 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2026 Spot Bond | | | 10.53500 | 10.53500 | 10.53500 | 102.92782 | | | | 0.00 | 0 | |
| Total UU1A09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A09 | | | | | | | | | | 0.00 | 0 | |
| UU1B0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.82845 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1B0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.87288 | | | | 0.00 | 0 | |
| Total UU1B02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.06907 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.10607 | | | | 0.00 | 0 | |
| Total UU1C02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.05057 | | | | 0.00 | 0 | |
| Total UU1C03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C03 | | | | | | | | | | 0.00 | 0 | |
| VKE11: On 20/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | |
| VKE14: On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.52416 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE16: On 14/02/2025 Spot Bond | | | | | 0.00000 | 102.38093 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|-----------------------|
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 102.29571 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| VKE19 On 27/08/2025 Spot Bond | | | | | 0.00000 | 101.68766 | | | | 0.00 | 0 | |
| Total VKE19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE19 | | | | | | | | | | 0.00 | 0 | |
| VKE20 On 27/08/2027 Spot Bond | | | | | 0.00000 | 101.34332 | | | | 0.00 | 0 | |
| Total VKE20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE20 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.74079 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.06e+017 | 742,312,034,000 | 355,817,615,60 |
| Total for SPOT : | | | | | | | | | | 1.06e+017 | 742,312,034,000 | 355,817,615,60 |
| Total Futures | | | | | | | | | | 1.06e+017 | 742,312,106,613 | 355,819,162,44 |
| Total Options | | | | | | | | | | 0.00 | 0 | 124,77 |
| Grand Total: | | | | | | | | | | 1.06e+017 | 742,312,106,613 | 355,819,287,21 |