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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2023

| 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 | | | 12.16276 | 74.05558 | 12.19938 | 73.88447 | | | 0.00 | 0 | |
| ES33 | On | 03/08/2023 | Bond Future | | | 12.29767 | 75.62717 | 12.33687 | 75.44764 | | | 0.00 | 0 | 35 |
| ES33 | On | 02/11/2023 | Bond Future | | | 12.43383 | 73.47551 | 12.48312 | 73.25433 | | | 0.00 | 0 | |
| ES33 | On | 01/02/2024 | Bond Future | | | 12.57274 | 75.10955 | 12.61259 | 74.93428 | | | 0.00 | 0 | |
| ES33 | On | 02/05/2024 | Bond Future | | | 12.70951 | 73.00928 | 12.75691 | 72.80503 | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 35 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 35 |
| ES42 | On | 04/05/2023 | Bond Future | | | 12.59229 | 71.02560 | 12.62881 | 70.82869 | | | 0.00 | 0 | |
| ES42 | On | 03/08/2023 | Bond Future | | | 12.71965 | 72.53296 | 12.75846 | 72.32721 | | | 0.00 | 0 | 4,00 |
| ES42 | On | 02/11/2023 | Bond Future | | | 12.84778 | 69.84812 | 12.89517 | 69.60135 | | | 0.00 | 0 | |
| ES42 | On | 01/02/2024 | Bond Future | | | 12.97191 | 71.40158 | 13.01152 | 71.19849 | | | 0.00 | 0 | |
| ES42 | On | 02/05/2024 | Bond Future | | | 13.09883 | 68.75418 | 13.14483 | 68.52237 | | | 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 | | | 168.79620 | 168.79620 | 168.74969 | 168.74969 | | | 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 | Op Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| I2025 | On | 03/08/2023 | Bond Future | | | 170.61032 | 170.61032 | 170.55196 | 170.55196 | | | 0.00 | 0 | 5,80 |
| I2025 | On | 02/11/2023 | Bond Future | | | 174.32304 | 174.32304 | 174.17639 | 174.17639 | | | 0.00 | 0 | |
| I2025 | On | 01/02/2024 | Bond Future | | | 176.38151 | 176.38151 | 176.34919 | 176.34919 | | | 0.00 | 0 | |
| I2025 | On | 02/05/2024 | Bond Future | | | 180.37215 | 180.37215 | 180.28034 | 180.28034 | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 11,04 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 11,04 |
| I2029 | On | 04/05/2023 | Bond Future | | | 122.51721 | 122.51721 | 122.50201 | 122.50201 | | | 0.00 | 0 | 1,20 |
| I2029 | On | 03/08/2023 | Bond Future | | | 125.11734 | 125.11734 | 125.09382 | 125.09382 | | | 0.00 | 0 | 1,80 |
| I2029 | On | 02/11/2023 | Bond Future | | | 126.49345 | 126.49345 | 126.40642 | 126.40642 | | | 0.00 | 0 | |
| I2029 | On | 01/02/2024 | Bond Future | | | 129.30644 | 129.30644 | 129.30288 | 129.30288 | | | 0.00 | 0 | |
| I2029 | On | 02/05/2024 | Bond Future | | | 130.84485 | 130.84485 | 130.79971 | 130.79971 | | | 0.00 | 0 | |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,11 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,11 |
| I2033 | On | 04/05/2023 | Bond Future | | | 116.69699 | 116.69699 | 116.68105 | 116.68105 | | | 0.00 | 0 | 5,00 |
| I2033 | On | 03/08/2023 | Bond Future | | | 119.17363 | 119.17363 | 119.14966 | 119.14966 | | | 0.00 | 0 | 7,10 |
| I2033 | On | 02/11/2023 | Bond Future | | | 120.32767 | 120.32767 | 120.24332 | 120.24332 | | | 0.00 | 0 | |
| I2033 | On | 01/02/2024 | Bond Future | | | 123.00361 | 123.00361 | 122.99853 | 122.99853 | | | 0.00 | 0 | |
| I2033 | On | 02/05/2024 | Bond Future | | | 124.30369 | 124.30369 | 124.25851 | 124.25851 | | | 0.00 | 0 | |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 7,71 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 7,71 |
| I2038 | On | 04/05/2023 | Bond Future | | | 129.34868 | 129.34868 | 129.33017 | 129.33017 | | | 0.00 | 0 | 2,80 |
| I2038 | On | 03/08/2023 | Bond Future | | | 130.10464 | 130.10464 | 130.07749 | 130.07749 | | | 0.00 | 0 | 2,10 |
| I2038 | On | 02/11/2023 | Bond Future | | | 132.93580 | 132.93580 | 132.84157 | 132.84157 | | | 0.00 | 0 | 1,30 |
| I2038 | On | 01/02/2024 | Bond Future | | | 133.84677 | 133.84677 | 133.84038 | 133.84038 | | | 0.00 | 0 | |
| I2038 | On | 02/05/2024 | Bond Future | | | 136.87499 | 136.87499 | 136.82366 | 136.82366 | | | 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 | | | 113.46205 | 113.46205 | 113.98829 | 113.98829 | | | 0.00 | 0 | 10,20 |
| I2046 | On | 03/08/2023 | Bond Future | | | 115.86995 | 115.86995 | 116.40010 | 116.40010 | | | 0.00 | 0 | 13,00 |
| I2046 | On | 02/11/2023 | Bond Future | | | 116.27550 | 116.27550 | 116.75892 | 116.75892 | | | 0.00 | 0 | 4,20 |
| I2046 | On | 01/02/2024 | Bond Future | | | 118.86136 | 118.86136 | 119.43474 | 119.43474 | | | 0.00 | 0 | |
| I2046 | On | 02/05/2024 | Bond Future | | | 119.37080 | 119.37080 | 119.91949 | 119.91949 | | | 0.00 | 0 | |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 27,54 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 27,54 |
| I2050 | On | 04/05/2023 | Bond Future | | | 115.91317 | 115.91317 | 116.30305 | 116.30305 | | | 0.00 | 0 | 9,80 |
| I2050 | On | 03/08/2023 | Bond Future | | | 116.15864 | 116.15864 | 116.54922 | 116.54922 | | | 0.00 | 0 | 10,50 |
| I2050 | On | 02/11/2023 | Bond Future | | | 118.68648 | 118.68648 | 119.02616 | 119.02616 | | | 0.00 | 0 | 3,10 |
| I2050 | On | 01/02/2024 | Bond Future | | | 119.04935 | 119.04935 | 119.47676 | 119.47676 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------|-----------------------|------------------|---------------|
| I2050 | On | 02/05/2024 | Bond Future | | | 121.74266 | 121.74266 | 122.13980 | 122.13980 | | | | 0.00 | 0 | |
| Total I2050 Future | | | | | | | | | | | | | 0.00 | 0 | 23,53 |
| Total For I2050 | | | | | | | | | | | | | 0.00 | 0 | 23,53 |
| R186 | On | 04/05/2023 | Bond Future | | | 8.82302 | 109.08867 | 8.82356 | 109.08698 | | 4.99 | | 0.00 | 0 | 39,04 |
| R186 | On | 03/08/2023 | Bond Future | | | 8.85138 | 106.06865 | 8.85431 | 106.06002 | | 4.79 | 377,498,325.35 | | 3,559 | 81,02 |
| R186 | On | 02/11/2023 | Bond Future | | | 8.86078 | 108.35169 | 8.88380 | 108.28840 | | 4.44 | | 0.00 | 0 | 16,38 |
| R186 | On | 01/02/2024 | Bond Future | | | 8.85174 | 105.42707 | 8.84832 | 105.43580 | | 4.25 | | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | | | 8.82316 | 107.78938 | 8.83475 | 107.76209 | | 3.64 | | 0.00 | 0 | |
| Total R186 Future | | | | | | | | | | | | | 377,498,325.35 | 3,559 | 136,45 |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Call | | | 350.43000 | 0.35043 | 279,650 | 5.10 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.82 | Put | | | 361.60000 | 0.36160 | 289,130 | 5.10 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Call | | | 367.04000 | 0.36704 | 296,240 | 5.11 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.83 | Put | | | 346.82000 | 0.34682 | 274,330 | 5.11 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Call | | | 384.08000 | 0.38408 | 313,440 | 5.13 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.84 | Put | | | 332.49000 | 0.33249 | 260,160 | 5.13 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | Call | | | 9,086.98000 | 9.08698 | 9,088,670 | 7.30 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | | Put | | | 0.00000 | 0.00000 | 0,000 | 7.30 | | 0.00 | 0 | |
| R186 | On | 04/05/2023 | Bond Future | 8.36 | Call | | | 9.40000 | 0.00940 | 1,550 | 4.30 | | 0.00 | 0 | 20 |
| R186 | On | 04/05/2023 | Bond Future | 8.36 | Put | | | 1,477.31000 | 1.47731 | 1,467,770 | 4.30 | | 0.00 | 0 | 20 |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Put | | | 317.86000 | 0.31786 | 281,300 | 5.22 | | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Call | | | 2,881.15000 | 2.88115 | 2,853,370 | 5.23 | | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.74 | Put | | | 313.13000 | 0.31313 | 276,720 | 5.23 | | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Call | | | 2,904.87000 | 2.90487 | 2,877,400 | 5.23 | | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.75 | Put | | | 308.31000 | 0.30831 | 272,210 | 5.23 | | 0.00 | 0 | |
| R186 | On | 03/08/2023 | Bond Future | 9.73 | Call | | | 2,857.33000 | 2.85733 | 2,829,400 | 5.22 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Call | | | 2,287.15000 | 2.28715 | 2,295,730 | 4.75 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.39 | Put | | | 907.55000 | 0.90755 | 852,840 | 4.75 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Call | | | 2,305.84000 | 2.30584 | 2,314,660 | 4.75 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.40 | Put | | | 899.22000 | 0.89922 | 844,750 | 4.75 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.15 | Call | | | 1,857.52000 | 1.85752 | 1,859,160 | 4.62 | | 0.00 | 0 | 1,77 |
| R186 | On | 02/11/2023 | Bond Future | 9.15 | Put | | | 1,129.14000 | 1.12914 | 1,067,490 | 4.62 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 10.42 | Call | | | 4,458.83000 | 4.45883 | 4,494,250 | 5.30 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 10.42 | Put | | | 342.22000 | 0.34222 | 314,350 | 5.30 | | 0.00 | 0 | 1,77 |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Call | | | 2,268.52000 | 2.26852 | 2,276,570 | 4.74 | | 0.00 | 0 | |
| R186 | On | 02/11/2023 | Bond Future | 9.38 | Put | | | 915.95000 | 0.91595 | 860,710 | 4.74 | | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.51 | Put | | | 993.41000 | 0.99341 | 992,460 | 4.65 | | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.52 | Call | | | 2,684.18000 | 2.68418 | 2,674,820 | 4.66 | | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.52 | Put | | | 986.25000 | 0.98625 | 985,620 | 4.66 | | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.50 | Call | | | 2,648.51000 | 2.64851 | 2,638,840 | 4.65 | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R186 | On | 01/02/2024 | Bond Future | 9.50 | Put | | | 1,000.63000 | 1.00063 | 999,690 | 4.65 | 0.00 | 0 | |
| R186 | On | 01/02/2024 | Bond Future | 9.51 | Call | | | 2,666.32000 | 2.66632 | 2,656,640 | 4.65 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | 8.00 | Call | | | 724.02000 | 0.72402 | 681,330 | 3.34 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | 8.00 | Put | | | 2,713.10000 | 2.71310 | 2,643,120 | 3.34 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | 8.01 | Call | | | 732.68000 | 0.73268 | 689,490 | 3.34 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | 8.01 | Put | | | 2,697.64000 | 2.69764 | 2,627,160 | 3.34 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | 7.99 | Call | | | 715.81000 | 0.71581 | 673,240 | 3.33 | 0.00 | 0 | |
| R186 | On | 02/05/2024 | Bond Future | 7.99 | Put | | | 2,729.01000 | 2.72901 | 2,659,150 | 3.33 | 0.00 | 0 | |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 3,83 |
| Total For R186 | | | | | | | | | | | | 377,498,325.35 | 3,559 | 140,28 |
| R197 | On | 04/05/2023 | Bond Future | | | 336.87638 | 336.87638 | 336.53508 | 336.53508 | | | 0.00 | 0 | 30 |
| R197 | On | 03/08/2023 | Bond Future | | | 334.91188 | 334.91188 | 334.54176 | 334.54176 | | | 0.00 | 0 | |
| R197 | On | 02/11/2023 | Bond Future | | | 342.19997 | 342.19997 | 341.65116 | 341.65116 | | | 0.00 | 0 | |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 30 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 30 |
| R202 | On | 04/05/2023 | Bond Future | | | 252.78750 | 252.78750 | 252.98964 | 252.98964 | | | 0.00 | 0 | 4,48 |
| R202 | On | 03/08/2023 | Bond Future | | | 253.31144 | 253.31144 | 253.50164 | 253.50164 | | | 0.00 | 0 | 5,42 |
| R202 | On | 02/11/2023 | Bond Future | | | 258.82382 | 258.82382 | 258.88902 | 258.88902 | | | 0.00 | 0 | |
| R202 | On | 01/02/2024 | Bond Future | | | 259.55003 | 259.55003 | 259.79063 | 259.79063 | | | 0.00 | 0 | |
| R202 | On | 02/05/2024 | Bond Future | | | 265.42228 | 265.42228 | 265.58161 | 265.58161 | | | 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 | | | 10.17056 | 91.74673 | 10.20173 | 91.60753 | | 8.67 | 0.00 | 0 | 14,05 |
| R2030 | On | 03/08/2023 | Bond Future | | | 10.25977 | 89.66366 | 10.29396 | 89.51559 | | 8.81 | 44,114,520.72 | 492 | 90,16 |
| R2030 | On | 02/11/2023 | Bond Future | | | 10.33469 | 91.59368 | 10.38169 | 91.39612 | | 8.58 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | | | 10.40705 | 89.60397 | 10.44126 | 89.46459 | | 8.42 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | | | 10.48135 | 91.61172 | 10.52533 | 91.43827 | | 7.66 | 0.00 | 0 | |
| Total R2030 Future | | | | | | | | | | | | 44,114,520.72 | 492 | 104,26 |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Put | | | 2,419.97000 | 2.41997 | 2,273,840 | 6.84 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Call | | | 7,747.47000 | 7.74747 | 7,886,670 | 12.72 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.04 | Put | | | 0.00000 | 0.00000 | 0,000 | 12.72 | 0.00 | 0 | 1,08 |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Call | | | 9,551.55000 | 9.55155 | 9,690,750 | 13.13 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.50 | Put | | | 0.00000 | 0.00000 | 0,000 | 13.13 | 0.00 | 0 | 47 |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Call | | | 9,821.61000 | 9.82161 | 9,960,810 | 13.13 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 12.57 | Put | | | 0.00000 | 0.00000 | 0,000 | 13.13 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Call | | | 2,030.44000 | 2.03044 | 2,125,150 | 9.76 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 10.65 | Put | | | 58.38000 | 0.05838 | 13,890 | 9.76 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Call | | | 4,901.98000 | 4.90198 | 5,040,700 | 11.36 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030 | On | 04/05/2023 | Bond Future | 11.34 | Put | | | 0.50000 | 0.00050 | 0,020 | 11.36 | 0.00 | 0 | 18 |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Call | | | 6,054.80000 | 6.05480 | 6,193,950 | 11.90 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 11.62 | Put | | | 0.05000 | 0.00005 | 0,000 | 11.90 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Call | | | 1,525.84000 | 1.52584 | 1,584,820 | 9.42 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.52 | Put | | | 119.99000 | 0.11999 | 39,770 | 9.42 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Call | | | 1,563.35000 | 1.56335 | 1,625,570 | 9.45 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.53 | Put | | | 113.78000 | 0.11378 | 36,800 | 9.45 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Call | | | 1,601.08000 | 1.60108 | 1,666,480 | 9.47 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.54 | Put | | | 107.82000 | 0.10782 | 34,020 | 9.47 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Call | | | 27.78000 | 0.02778 | 5,690 | 7.13 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 9.78 | Put | | | 1,934.48000 | 1.93448 | 1,773,190 | 7.13 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Call | | | 176.71000 | 0.17671 | 107,660 | 7.89 | 0.00 | 0 | 1,08 |
| R2030 | On | 04/05/2023 | Bond Future | 10.00 | Put | | | 1,082.45000 | 1.08245 | 874,200 | 7.89 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Call | | | 1,167.44000 | 1.16744 | 1,189,720 | 9.15 | 0.00 | 0 | 47 |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Call | | | 0.00000 | 0.00000 | 0,000 | 7.29 | 0.00 | 0 | 38 |
| R2030 | On | 04/05/2023 | Bond Future | 9.03 | Put | | | 5,425.39000 | 5.42539 | 5,286,190 | 7.29 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Call | | | 2.03000 | 0.00203 | 0,070 | 6.63 | 0.00 | 0 | 18 |
| R2030 | On | 04/05/2023 | Bond Future | 9.58 | Put | | | 2,830.81000 | 2.83081 | 2,689,650 | 6.63 | 0.00 | 0 | |
| R2030 | On | 04/05/2023 | Bond Future | 9.67 | Call | | | 7.57000 | 0.00757 | 0,640 | 6.84 | 0.00 | 0 | 47 |
| R2030 | On | 04/05/2023 | Bond Future | 10.42 | Put | | | 200.29000 | 0.20029 | 83,370 | 9.15 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Call | | | 1,928.70000 | 1.92870 | 1,961,420 | 8.93 | 0.00 | 0 | 1,07 |
| R2030 | On | 03/08/2023 | Bond Future | 10.40 | Put | | | 1,471.40000 | 1.47140 | 1,356,050 | 8.93 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Call | | | 2,590.39000 | 2.59039 | 2,637,290 | 9.14 | 0.00 | 0 | 38 |
| R2030 | On | 03/08/2023 | Bond Future | 10.65 | Put | | | 1,066.57000 | 1.06657 | 965,400 | 9.14 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Call | | | 4,790.78000 | 4.79078 | 4,883,470 | 9.81 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.34 | Put | | | 405.89000 | 0.40589 | 350,510 | 9.81 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Put | | | 394.07000 | 0.39407 | 340,010 | 9.83 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Call | | | 9,317.48000 | 9.31748 | 9,461,820 | 10.75 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.59 | Put | | | 43.26000 | 0.04326 | 39,530 | 10.75 | 0.00 | 0 | 1,07 |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Call | | | 10,415.46000 | 10.41546 | 10,561,530 | 10.75 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 12.89 | Put | | | 21.36000 | 0.02136 | 19,360 | 10.75 | 0.00 | 0 | 38 |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Call | | | 4,825.47000 | 4.82547 | 4,918,820 | 9.82 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.35 | Put | | | 399.99000 | 0.39999 | 345,270 | 9.82 | 0.00 | 0 | |
| R2030 | On | 03/08/2023 | Bond Future | 11.36 | Call | | | 4,860.12000 | 4.86012 | 4,954,130 | 9.83 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.82 | Put | | | 1,575.12000 | 1.57512 | 1,474,270 | 9.04 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 9.57 | Call | | | 884.87000 | 0.88487 | 943,120 | 8.28 | 0.00 | 0 | 80 |
| R2030 | On | 02/11/2023 | Bond Future | 9.57 | Put | | | 4,374.89000 | 4.37489 | 4,235,580 | 8.28 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.07 | Call | | | 1,655.53000 | 1.65553 | 1,718,290 | 8.47 | 0.00 | 0 | 80 |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Call | | | 3,337.71000 | 3.33771 | 3,433,060 | 9.03 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.80 | Put | | | 1,603.24000 | 1.60324 | 1,501,030 | 9.03 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Call | | 3,364.66000 | 3.36466 | 3,460,570 | 9.03 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.07 | Put | | 2,975.96000 | 2.97596 | 2,841,160 | 8.47 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.81 | Put | | 1,589.25000 | 1.58925 | 1,487,600 | 9.03 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 10.82 | Call | | 3,391.45000 | 3.39145 | 3,488,160 | 9.04 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 5,617.00000 | 5.61700 | 5,753,790 | 9.73 | 0.00 | 0 | |
| R2030 | On | 02/11/2023 | Bond Future | 11.57 | Put | | 798.98000 | 0.79898 | 738,210 | 9.73 | 0.00 | 0 | 80 |
| R2030 | On | 01/02/2024 | Bond Future | 11.31 | Call | | 4,904.91000 | 4.90491 | 4,932,080 | 9.07 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.31 | Put | | 1,454.66000 | 1.45466 | 1,342,450 | 9.07 | 0.00 | 0 | 1,30 |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Call | | 5,018.51000 | 5.01851 | 5,047,440 | 9.10 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 9.57 | Put | | 4,775.95000 | 4.77595 | 4,666,580 | 7.99 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 9.93 | Call | | 1,681.66000 | 1.68166 | 1,692,320 | 8.10 | 0.00 | 0 | 1,30 |
| R2030 | On | 01/02/2024 | Bond Future | 9.93 | Put | | 3,793.30000 | 3.79330 | 3,664,580 | 8.10 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 12.10 | Put | | 801.06000 | 0.80106 | 744,910 | 9.75 | 0.00 | 0 | 40 |
| R2030 | On | 01/02/2024 | Bond Future | 10.07 | Call | | 1,930.72000 | 1.93072 | 1,933,660 | 8.16 | 0.00 | 0 | 40 |
| R2030 | On | 01/02/2024 | Bond Future | 10.07 | Put | | 3,457.99000 | 3.45799 | 3,321,550 | 8.16 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Put | | 1,403.19000 | 1.40319 | 1,293,440 | 9.11 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Call | | 5,075.33000 | 5.07533 | 5,105,400 | 9.12 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Put | | 1,393.00000 | 1.39300 | 1,283,690 | 9.12 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 12.10 | Call | | 7,244.90000 | 7.24490 | 7,328,130 | 9.75 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Put | | 1,413.45000 | 1.41345 | 1,303,000 | 9.10 | 0.00 | 0 | |
| R2030 | On | 01/02/2024 | Bond Future | 9.57 | Call | | 1,139.98000 | 1.13998 | 1,169,990 | 7.99 | 0.00 | 0 | 40 |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Call | | 5,046.89000 | 5.04689 | 5,076,520 | 9.11 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.82 | Call | | 1,570.56000 | 1.57056 | 1,594,540 | 7.29 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.82 | Put | | 4,403.44000 | 4.40344 | 4,253,970 | 7.29 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.83 | Call | | 1,586.08000 | 1.58608 | 1,609,680 | 7.29 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.83 | Put | | 4,378.02000 | 4.37802 | 4,228,170 | 7.29 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.81 | Call | | 1,555.48000 | 1.55548 | 1,579,490 | 7.28 | 0.00 | 0 | |
| R2030 | On | 02/05/2024 | Bond Future | 9.81 | Put | | 4,429.32000 | 4.42932 | 4,279,880 | 7.28 | 0.00 | 0 | |
| Total R2030 Option | | | | | | | | | | | 0.00 | 0 | 14,80 |
| Total For R2030 | | | | | | | | | | | 44,114,520.72 | 492 | 119,07 |
| R2032 | On | 04/05/2023 | Bond Future | | | 10.87592 | 86.13045 | 10.89713 | 86.02341 | 10.29 | 0.00 | 0 | 72,10 |
| R2032 | On | 03/08/2023 | Bond Future | | | 10.97507 | 87.93691 | 10.99835 | 87.82202 | 10.70 | 967,306.01 | 11 | 103,10 |
| R2032 | On | 02/11/2023 | Bond Future | | | 11.07116 | 85.66757 | 11.10464 | 85.50609 | 11.19 | 0.00 | 0 | 64,30 |
| R2032 | On | 01/02/2024 | Bond Future | | | 11.16415 | 87.55329 | 11.18653 | 87.44772 | 10.59 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | | | 11.25650 | 85.35253 | 11.28630 | 85.21524 | 10.12 | 0.00 | 0 | |
| Total R2032 Future | | | | | | | | | | | 967,306.01 | 11 | 239,61 |
| R2032 | On | 04/05/2023 | Bond Future | 9.80 | Call | | 0.00000 | 0.00000 | 0,000 | 8.19 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Call | | 11,597.24000 | 11.59724 | 11,704,280 | 15.83 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 13.43 | Put | | 0.00000 | 0.00000 | 0,000 | 15.83 | 0.00 | 0 | 40 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Call | | | 567.96000 | 0.56796 | 470,970 | 9.87 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.06 | Call | | | 1,101.84000 | 1.10184 | 1,061,550 | 10.50 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.06 | Put | | | 285.76000 | 0.28576 | 138,430 | 10.50 | 0.00 | 0 | 7: |
| R2032 | On | 04/05/2023 | Bond Future | 10.69 | Call | | | 181.61000 | 0.18161 | 94,300 | 9.08 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.03 | Put | | | 4,524.41000 | 4.52441 | 4,417,360 | 6.70 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.37 | Call | | | 2,394.96000 | 2.39496 | 2,460,280 | 11.54 | 0.00 | 0 | 4: |
| R2032 | On | 04/05/2023 | Bond Future | 11.37 | Put | | | 53.93000 | 0.05393 | 12,210 | 11.54 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Call | | | 542.16000 | 0.54216 | 443,340 | 9.83 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.88 | Put | | | 628.60000 | 0.62860 | 422,740 | 9.83 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.30 | Call | | | 2.50000 | 0.00250 | 0,050 | 7.61 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.89 | Put | | | 603.93000 | 0.60393 | 399,900 | 9.87 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.00 | Call | | | 894.61000 | 0.89461 | 830,370 | 10.29 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 11.00 | Put | | | 377.97000 | 0.37797 | 206,690 | 10.29 | 0.00 | 0 | 13,0: |
| R2032 | On | 04/05/2023 | Bond Future | 10.53 | Put | | | 1,926.13000 | 1.92613 | 1,781,740 | 8.41 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.62 | Call | | | 107.20000 | 0.10720 | 41,210 | 8.78 | 0.00 | 0 | 4: |
| R2032 | On | 04/05/2023 | Bond Future | 10.62 | Put | | | 1,519.88000 | 1.51988 | 1,346,850 | 8.78 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.69 | Put | | | 1,234.57000 | 1.23457 | 1,040,220 | 9.08 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Call | | | 517.04000 | 0.51704 | 416,580 | 9.79 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.87 | Put | | | 653.99000 | 0.65399 | 446,490 | 9.79 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 9.80 | Put | | | 5,777.10000 | 5.77710 | 5,670,060 | 8.19 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 9.85 | Call | | | 0.00000 | 0.00000 | 0,000 | 7.79 | 0.00 | 0 | 6,5: |
| R2032 | On | 04/05/2023 | Bond Future | 9.85 | Put | | | 5,502.84000 | 5.50284 | 5,395,800 | 7.79 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.03 | Call | | | 0.01000 | 0.00001 | 0,000 | 6.70 | 0.00 | 0 | 7: |
| R2032 | On | 04/05/2023 | Bond Future | 10.30 | Put | | | 3,084.99000 | 3.08499 | 2,975,500 | 7.61 | 0.00 | 0 | |
| R2032 | On | 04/05/2023 | Bond Future | 10.53 | Call | | | 48.04000 | 0.04804 | 10,690 | 8.41 | 0.00 | 0 | 7: |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Put | | | 791.62000 | 0.79162 | 709,850 | 11.62 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Call | | | 4,430.12000 | 4.43012 | 4,463,850 | 11.63 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.76 | Put | | | 781.31000 | 0.78131 | 700,150 | 11.63 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 9.60 | Call | | | 131.93000 | 0.13193 | 136,910 | 10.08 | 0.00 | 0 | 1,5: |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Call | | | 4,945.97000 | 4.94597 | 4,989,390 | 11.80 | 0.00 | 0 | 5,0: |
| R2032 | On | 03/08/2023 | Bond Future | 11.90 | Put | | | 649.10000 | 0.64910 | 577,630 | 11.80 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 10.30 | Call | | | 643.14000 | 0.64314 | 629,650 | 10.10 | 0.00 | 0 | 1,5: |
| R2032 | On | 03/08/2023 | Bond Future | 9.60 | Put | | | 7,409.85000 | 7.40985 | 7,299,940 | 10.08 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 10.30 | Put | | | 4,180.16000 | 4.18016 | 4,051,780 | 10.10 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.75 | Call | | | 4,393.88000 | 4.39388 | 4,427,000 | 11.62 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Call | | | 4,466.45000 | 4.46645 | 4,500,930 | 11.64 | 0.00 | 0 | |
| R2032 | On | 03/08/2023 | Bond Future | 11.77 | Put | | | 771.12000 | 0.77112 | 690,710 | 11.64 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Put | | | 2,551.83000 | 2.55183 | 2,445,520 | 11.42 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Put | | | 2,531.16000 | 2.53116 | 2,425,300 | 11.43 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Call | | | 3,159.65000 | 3.15965 | 3,215,720 | 11.44 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032 | On | 02/11/2023 | Bond Future | 11.24 | Put | | 2,510.88000 | 2.51088 | 2,405,470 | 11.44 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.90 | Call | | 5,173.35000 | 5.17335 | 5,263,700 | 12.19 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.90 | Put | | 1,453.00000 | 1.45300 | 1,381,870 | 12.19 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.22 | Call | | 3,105.15000 | 3.10515 | 3,160,320 | 11.42 | 0.00 | 0 | |
| R2032 | On | 02/11/2023 | Bond Future | 11.23 | Call | | 3,132.22000 | 3.13222 | 3,187,840 | 11.43 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 10.76 | Put | | 4,330.51000 | 4.33051 | 4,212,670 | 10.21 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.83 | Call | | 5,103.28000 | 5.10328 | 5,097,420 | 11.14 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 12.62 | Call | | 7,665.20000 | 7.66520 | 7,693,950 | 11.95 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.83 | Put | | 2,140.09000 | 2.14009 | 2,028,660 | 11.14 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 12.62 | Put | | 1,247.32000 | 1.24732 | 1,170,500 | 11.95 | 0.00 | 0 | 1,20 |
| R2032 | On | 01/02/2024 | Bond Future | 10.01 | Call | | 1,042.42000 | 1.04242 | 1,093,190 | 10.01 | 0.00 | 0 | 1,20 |
| R2032 | On | 01/02/2024 | Bond Future | 10.01 | Put | | 6,832.46000 | 6.83246 | 6,777,660 | 10.01 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 10.76 | Call | | 2,288.65000 | 2.28865 | 2,276,380 | 10.21 | 0.00 | 0 | 1,20 |
| R2032 | On | 01/02/2024 | Bond Future | 11.84 | Call | | 5,133.58000 | 5.13358 | 5,128,350 | 11.15 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.84 | Put | | 2,125.42000 | 2.12542 | 2,014,620 | 11.15 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.85 | Call | | 5,164.23000 | 5.16423 | 5,159,340 | 11.16 | 0.00 | 0 | |
| R2032 | On | 01/02/2024 | Bond Future | 11.85 | Put | | 2,111.13000 | 2.11113 | 2,000,670 | 11.16 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.55 | Put | | 5,451.10000 | 5.45110 | 5,303,570 | 9.65 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.56 | Call | | 1,990.37000 | 1.99037 | 1,979,650 | 9.66 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.56 | Put | | 5,420.70000 | 5.42070 | 5,272,690 | 9.66 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.54 | Call | | 1,954.32000 | 1.95432 | 1,944,550 | 9.65 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.54 | Put | | 5,481.64000 | 5.48164 | 5,334,580 | 9.65 | 0.00 | 0 | |
| R2032 | On | 02/05/2024 | Bond Future | 10.55 | Call | | 1,972.30000 | 1.97230 | 1,962,060 | 9.65 | 0.00 | 0 | |
| Total R2032 Option | | | | | | | | | | | 0.00 | 0 | 34,45 |
| Total For R2032 | | | | | | | | | | | 967,306.01 | 11 | 274,10 |
| R2035 | On | 04/05/2023 | Bond Future | | | 11.36608 | 85.68249 | 11.40235 | 85.47704 | 12.20 | 0.00 | 0 | 25,28 |
| R2035 | On | 03/08/2023 | Bond Future | | | 11.46924 | 87.47957 | 11.50797 | 87.26420 | 12.78 | 78,731,613.00 | 900 | 54,02 |
| R2035 | On | 02/11/2023 | Bond Future | | | 11.57315 | 84.85369 | 11.62140 | 84.59030 | 12.94 | 0.00 | 0 | 99,68 |
| R2035 | On | 01/02/2024 | Bond Future | | | 11.67812 | 86.72151 | 11.71742 | 86.51088 | 12.51 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | | | 11.77352 | 84.15176 | 11.81990 | 83.90754 | 12.46 | 0.00 | 0 | |
| Total R2035 Future | | | | | | | | | | | 78,731,613.00 | 900 | 178,95 |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Call | | 0.00000 | 0.00000 | 0,000 | 14.38 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 11.87 | Call | | 2,625.16000 | 2.62516 | 2,802,940 | 12.81 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Call | | 211.64000 | 0.21164 | 204,360 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.55 | Put | | 5,022.27000 | 5.02227 | 4,816,810 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Call | | 9,250.81000 | 9.25081 | 9,456,260 | 14.38 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 13.18 | Put | | 0.00000 | 0.00000 | 0,000 | 14.38 | 0.00 | 0 | 48 |
| R2035 | On | 04/05/2023 | Bond Future | 11.80 | Call | | 2,270.64000 | 2.27064 | 2,433,880 | 12.69 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.80 | Put | | 64.20000 | 0.06420 | 21,990 | 12.69 | 0.00 | 0 | 1,02 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035 | On | 04/05/2023 | Bond Future | 11.05 | Call | | | 62.06000 | 0.06206 | 55,710 | 12.18 | 0.00 | 0 | 71 |
| R2035 | On | 04/05/2023 | Bond Future | 11.87 | Put | | | 38.88000 | 0.03888 | 11,210 | 12.81 | 0.00 | 0 | 71 |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Call | | | 5,689.88000 | 5.68988 | 5,895,140 | 13.77 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 12.46 | Put | | | 0.20000 | 0.00020 | 0,010 | 13.77 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Call | | | 197.93000 | 0.19793 | 190,280 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.20 | Put | | | 1,353.27000 | 1.35327 | 1,140,170 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Put | | | 1,489.25000 | 1.48925 | 1,275,530 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.21 | Put | | | 1,309.36000 | 1.30936 | 1,096,630 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Call | | | 226.02000 | 0.22602 | 219,210 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.22 | Put | | | 1,266.17000 | 1.26617 | 1,053,910 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Call | | | 0.22000 | 0.00022 | 0,180 | 12.18 | 0.00 | 0 | 38 |
| R2035 | On | 04/05/2023 | Bond Future | 10.60 | Put | | | 4,716.28000 | 4.71628 | 4,510,790 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 9.85 | Put | | | 9,467.48000 | 9.46748 | 9,262,030 | 14.38 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Call | | | 0.01000 | 0.00001 | 0,010 | 12.18 | 0.00 | 0 | 45 |
| R2035 | On | 04/05/2023 | Bond Future | 10.42 | Put | | | 5,825.08000 | 5.82508 | 5,619,630 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 10.55 | Call | | | 0.09000 | 0.00009 | 0,080 | 12.18 | 0.00 | 0 | 71 |
| R2035 | On | 04/05/2023 | Bond Future | 11.05 | Put | | | 2,088.42000 | 2.08842 | 1,876,620 | 12.18 | 0.00 | 0 | |
| R2035 | On | 04/05/2023 | Bond Future | 11.17 | Call | | | 160.71000 | 0.16071 | 152,440 | 12.18 | 0.00 | 0 | 45 |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Call | | | 3,976.80000 | 3.97680 | 4,068,950 | 13.51 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.99 | Put | | | 1,360.70000 | 1.36070 | 1,237,480 | 13.51 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Call | | | 4,013.72000 | 4.01372 | 4,107,040 | 13.53 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 12.00 | Put | | | 1,344.59000 | 1.34459 | 1,222,540 | 13.53 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Call | | | 3,939.83000 | 3.93983 | 4,031,130 | 13.50 | 0.00 | 0 | |
| R2035 | On | 03/08/2023 | Bond Future | 11.98 | Put | | | 1,376.81000 | 1.37681 | 1,252,740 | 13.50 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 10.62 | Call | | | 971.63000 | 0.97163 | 1,039,140 | 12.02 | 0.00 | 0 | 40 |
| R2035 | On | 02/11/2023 | Bond Future | 10.62 | Put | | | 6,687.29000 | 6.68729 | 6,491,410 | 12.02 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.12 | Call | | | 1,865.92000 | 1.86592 | 1,974,150 | 12.48 | 0.00 | 0 | 40 |
| R2035 | On | 02/11/2023 | Bond Future | 11.41 | Put | | | 3,731.08000 | 3.73108 | 3,602,130 | 12.83 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.42 | Call | | | 2,594.78000 | 2.59478 | 2,730,200 | 12.84 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.12 | Put | | | 4,661.26000 | 4.66126 | 4,506,100 | 12.48 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.42 | Put | | | 3,702.03000 | 3.70203 | 3,574,060 | 12.84 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.43 | Call | | | 2,621.37000 | 2.62137 | 2,757,540 | 12.85 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 11.43 | Put | | | 3,673.15000 | 3.67315 | 3,545,930 | 12.85 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 12.85 | Call | | | 7,471.25000 | 7.47125 | 7,696,820 | 14.76 | 0.00 | 0 | |
| R2035 | On | 02/11/2023 | Bond Future | 12.85 | Put | | | 1,143.09000 | 1.14309 | 1,105,270 | 14.76 | 0.00 | 0 | 40 |
| R2035 | On | 02/11/2023 | Bond Future | 11.41 | Call | | | 2,568.32000 | 2.56832 | 2,702,760 | 12.83 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.20 | Put | | | 2,782.58000 | 2.78258 | 2,655,550 | 13.01 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 10.62 | Call | | | 1,368.50000 | 1.36850 | 1,425,350 | 11.71 | 0.00 | 0 | 40 |
| R2035 | On | 01/02/2024 | Bond Future | 10.62 | Put | | | 7,543.45000 | 7.54345 | 7,389,670 | 11.71 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 11.12 | Call | | | 2,292.62000 | 2.29262 | 2,340,520 | 11.94 | 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 Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035 | On | 01/02/2024 | Bond Future | 12.18 | Call | | 5,242.99000 | 5.24299 | 5,325,640 | 12.99 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.18 | Put | | 2,819.29000 | 2.81929 | 2,691,310 | 12.99 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.19 | Call | | 5,275.72000 | 5.27572 | 5,359,130 | 13.00 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 11.12 | Put | | 5,577.27000 | 5.57727 | 5,414,540 | 11.94 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.19 | Put | | 2,800.73000 | 2.80073 | 2,673,510 | 13.00 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 12.20 | Call | | 5,308.80000 | 5.30880 | 5,392,400 | 13.01 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 13.46 | Call | | 9,835.09000 | 9.83509 | 9,982,150 | 14.47 | 0.00 | 0 | |
| R2035 | On | 01/02/2024 | Bond Future | 13.46 | Put | | 1,206.95000 | 1.20695 | 1,143,380 | 14.47 | 0.00 | 0 | 40 |
| R2035 | On | 02/05/2024 | Bond Future | 11.21 | Put | | 6,034.63000 | 6.03463 | 5,838,670 | 12.03 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.19 | Call | | 2,696.89000 | 2.69689 | 2,745,590 | 12.02 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.19 | Put | | 6,101.73000 | 6.10173 | 5,906,210 | 12.02 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.20 | Call | | 2,719.00000 | 2.71900 | 2,767,150 | 12.02 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.20 | Put | | 6,068.27000 | 6.06827 | 5,872,200 | 12.02 | 0.00 | 0 | |
| R2035 | On | 02/05/2024 | Bond Future | 11.21 | Call | | 2,740.87000 | 2.74087 | 2,789,130 | 12.03 | 0.00 | 0 | |
| Total R2035 Option | | | | | | | | | | | 0.00 | 0 | 8,36 |
| Total For R2035 | | | | | | | | | | | 78,731,613.00 | 900 | 187,37 |
| R2037 | On | 04/05/2023 | Bond Future | | | 11.65162 | 80.93587 | 11.68800 | 80.72955 | 13.12 | 277,448,162.36 | 3,428 | 30,5 |
| R2037 | On | 03/08/2023 | Bond Future | | | 11.76445 | 78.37557 | 11.80320 | 78.15967 | 14.51 | 143,740,795.38 | 1,834 | 128,8 |
| R2037 | On | 02/11/2023 | Bond Future | | | 11.86580 | 80.06267 | 11.91342 | 79.80155 | 13.96 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | | | 11.96743 | 77.56883 | 12.00672 | 77.35678 | 14.26 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | | | 12.07002 | 79.30687 | 12.11593 | 79.06302 | 13.38 | 0.00 | 0 | |
| Total R2037 Future | | | | | | | | | | | 421,188,957.74 | 5,262 | 159,36 |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Call | | 53.88000 | 0.05388 | 45,310 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Put | | 415.21000 | 0.41521 | 255,800 | 13.17 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Put | | 2,291.47000 | 2.29147 | 2,077,080 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.94 | Call | | 1,582.94000 | 1.58294 | 1,696,650 | 13.45 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.94 | Put | | 175.44000 | 0.17544 | 82,830 | 13.45 | 0.00 | 0 | 70 |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Call | | 10,402.80000 | 10.40280 | 10,609,120 | 15.56 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 13.73 | Put | | 0.00000 | 0.00000 | 0,000 | 15.56 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Put | | 3,860.71000 | 3.86071 | 3,653,760 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.30 | Call | | 49.25000 | 0.04925 | 41,180 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.31 | Put | | 2,237.14000 | 2.23714 | 2,022,250 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Call | | 58.85000 | 0.05885 | 49,790 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.32 | Put | | 2,183.21000 | 2.18321 | 1,967,830 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.78 | Call | | 933.42000 | 0.93342 | 980,330 | 13.17 | 0.00 | 0 | 40 |
| R2037 | On | 04/05/2023 | Bond Future | 10.95 | Call | | 0.77000 | 0.00077 | 0,550 | 13.02 | 0.00 | 0 | 70 |
| R2037 | On | 04/05/2023 | Bond Future | 10.95 | Put | | 4,347.00000 | 4.34700 | 4,140,460 | 13.02 | 0.00 | 0 | |
| R2037 | On | 04/05/2023 | Bond Future | 11.03 | Call | | 2.39000 | 0.00239 | 1,760 | 13.02 | 0.00 | 0 | 40 |
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Call | | 3,434.52000 | 3.43452 | 3,507,300 | 15.14 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 03/08/2023 | Bond Future | 12.12 | Put | | 1,701.87000 | 1.70187 | 1,558,750 | 15.14 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Call | | 3,469.05000 | 3.46905 | 3,542,840 | 15.15 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.13 | Put | | 1,682.63000 | 1.68263 | 1,540,520 | 15.15 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 10.30 | Call | | 125.90000 | 0.12590 | 135,350 | 13.11 | 0.00 | 0 | 1,80 |
| R2037 | On | 03/08/2023 | Bond Future | 10.30 | Put | | 9,184.58000 | 9.18458 | 8,978,130 | 13.11 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Call | | 3,503.86000 | 3.50386 | 3,578,510 | 15.17 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 12.14 | Put | | 1,663.73000 | 1.66373 | 1,522,480 | 15.17 | 0.00 | 0 | |
| R2037 | On | 03/08/2023 | Bond Future | 11.00 | Call | | 666.07000 | 0.66607 | 673,600 | 13.43 | 0.00 | 0 | 1,80 |
| R2037 | On | 03/08/2023 | Bond Future | 11.00 | Put | | 5,326.34000 | 5.32634 | 5,117,970 | 13.43 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Call | | 2,304.41000 | 2.30441 | 2,347,080 | 13.40 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.57 | Put | | 4,216.63000 | 4.21663 | 3,998,180 | 13.40 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Call | | 2,255.07000 | 2.25507 | 2,296,900 | 13.38 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.55 | Put | | 4,280.77000 | 4.28077 | 4,061,480 | 13.38 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Call | | 2,279.67000 | 2.27967 | 2,321,920 | 13.39 | 0.00 | 0 | |
| R2037 | On | 02/11/2023 | Bond Future | 11.56 | Put | | 4,248.60000 | 4.24860 | 4,029,730 | 13.39 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.32 | Call | | 4,873.61000 | 4.87361 | 4,925,670 | 14.67 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.32 | Put | | 3,212.80000 | 3.21280 | 3,052,810 | 14.67 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.33 | Call | | 4,905.25000 | 4.90525 | 4,957,820 | 14.68 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.33 | Put | | 3,192.29000 | 3.19229 | 3,032,810 | 14.68 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.31 | Call | | 4,842.04000 | 4.84204 | 4,893,590 | 14.66 | 0.00 | 0 | |
| R2037 | On | 01/02/2024 | Bond Future | 12.31 | Put | | 3,233.43000 | 3.23343 | 3,072,930 | 14.66 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.43 | Put | | 6,458.82000 | 6.45882 | 6,186,190 | 12.89 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.44 | Call | | 2,716.37000 | 2.71637 | 2,687,910 | 12.90 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.44 | Put | | 6,422.91000 | 6.42291 | 6,150,600 | 12.90 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.45 | Call | | 2,737.61000 | 2.73761 | 2,709,470 | 12.90 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.45 | Put | | 6,387.45000 | 6.38745 | 6,115,460 | 12.90 | 0.00 | 0 | |
| R2037 | On | 02/05/2024 | Bond Future | 11.43 | Call | | 2,695.53000 | 2.69553 | 2,666,750 | 12.89 | 0.00 | 0 | |
| Total R2037 Option | | | | | | | | | | | 0.00 | 0 | 6,20 |
| Total For R2037 | | | | | | | | | | | 421,188,957.74 | 5,262 | 165,56 |
| R2040 | On | 04/05/2023 | Bond Future | | | 11.86669 | 81.75830 | 11.88805 | 81.62989 | 13.95 | 395,546,655.40 | 4,838 | 15,30 |
| R2040 | On | 03/08/2023 | Bond Future | | | 11.98129 | 78.96476 | 12.00437 | 78.82838 | 15.46 | 238,473,575.20 | 3,020 | 141,06 |
| R2040 | On | 02/11/2023 | Bond Future | | | 12.08451 | 80.66455 | 12.11549 | 80.48427 | 14.90 | 0.00 | 0 | 2 |
| R2040 | On | 01/02/2024 | Bond Future | | | 12.18821 | 77.93361 | 12.21071 | 77.80465 | 15.28 | 0.00 | 0 | . |
| R2040 | On | 02/05/2024 | Bond Future | | | 12.29252 | 79.67980 | 12.32070 | 79.52070 | 14.55 | 0.00 | 0 | |
| Total R2040 Future | | | | | | | | | | | 634,020,230.60 | 7,858 | 156,43 |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Call | | 0.00000 | 0.00000 | 0,000 | 16.66 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 10.17 | Put | | 11,462.91000 | 11.46291 | 11,334,500 | 16.66 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Put | | 0.00000 | 0.00000 | 0,000 | 16.62 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Call | | 28.03000 | 0.02803 | 18,730 | 13.74 | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2040 | On | 04/05/2023 | Bond Future | 12.05 | Put | | | 314.23000 | 0.31423 | 192,930 | 14.04 | 0.00 | 0 | 68 |
| R2040 | On | 04/05/2023 | Bond Future | 11.03 | Call | | | 0.13000 | 0.00013 | 0,070 | 13.74 | 0.00 | 0 | 68 |
| R2040 | On | 04/05/2023 | Bond Future | 10.92 | Put | | | 6,163.36000 | 6.16336 | 6,034,940 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.78 | Call | | | 5,084.13000 | 5.08413 | 5,211,060 | 15.42 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.78 | Put | | | 1.66000 | 0.00166 | 0,180 | 15.42 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 13.45 | Call | | | 8,566.51000 | 8.56651 | 8,694,920 | 16.62 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Call | | | 25.34000 | 0.02534 | 16,790 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.42 | Put | | | 2,915.65000 | 2.91565 | 2,778,690 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.43 | Put | | | 2,854.88000 | 2.85488 | 2,717,170 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Call | | | 45.26000 | 0.04526 | 31,600 | 13.74 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 11.48 | Put | | | 2,555.93000 | 2.55593 | 2,413,860 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 12.05 | Call | | | 1,277.29000 | 1.27729 | 1,284,400 | 14.04 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.73 | Call | | | 0.00000 | 0.00000 | 0,000 | 14.29 | 0.00 | 0 | 48 |
| R2040 | On | 04/05/2023 | Bond Future | 10.73 | Put | | | 7,460.15000 | 7.46015 | 7,331,740 | 14.29 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 10.92 | Call | | | 0.02000 | 0.00002 | 0,010 | 13.74 | 0.00 | 0 | 38 |
| R2040 | On | 04/05/2023 | Bond Future | 11.03 | Put | | | 5,426.29000 | 5.42629 | 5,297,820 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Call | | | 22.88000 | 0.02288 | 15,030 | 13.74 | 0.00 | 0 | |
| R2040 | On | 04/05/2023 | Bond Future | 11.41 | Put | | | 2,976.74000 | 2.97674 | 2,840,480 | 13.74 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Put | | | 2,030.64000 | 2.03064 | 1,895,140 | 15.88 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Call | | | 3,274.53000 | 3.27453 | 3,274,040 | 15.85 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.21 | Put | | | 2,075.66000 | 2.07566 | 1,938,790 | 15.85 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Call | | | 3,309.47000 | 3.30947 | 3,309,590 | 15.87 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.22 | Put | | | 2,053.04000 | 2.05304 | 1,916,780 | 15.87 | 0.00 | 0 | |
| R2040 | On | 03/08/2023 | Bond Future | 12.23 | Call | | | 3,344.57000 | 3.34457 | 3,345,450 | 15.88 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.60 | Call | | | 2,057.36000 | 2.05736 | 2,113,740 | 14.34 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.60 | Put | | | 5,143.65000 | 5.14365 | 5,019,750 | 14.34 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.58 | Call | | | 2,010.35000 | 2.01035 | 2,065,780 | 14.31 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.58 | Put | | | 5,220.18000 | 5.22018 | 5,095,330 | 14.31 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.59 | Call | | | 2,033.67000 | 2.03367 | 2,089,570 | 14.33 | 0.00 | 0 | |
| R2040 | On | 02/11/2023 | Bond Future | 11.59 | Put | | | 5,181.69000 | 5.18169 | 5,057,310 | 14.33 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.34 | Put | | | 3,901.25000 | 3.90125 | 3,741,930 | 15.40 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.35 | Call | | | 4,667.63000 | 4.66763 | 4,637,610 | 15.41 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.35 | Put | | | 3,876.63000 | 3.87663 | 3,717,650 | 15.41 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.33 | Call | | | 4,603.95000 | 4.60395 | 4,573,520 | 15.39 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.33 | Put | | | 3,925.75000 | 3.92575 | 3,766,360 | 15.39 | 0.00 | 0 | |
| R2040 | On | 01/02/2024 | Bond Future | 12.34 | Call | | | 4,635.88000 | 4.63588 | 4,605,520 | 15.40 | 0.00 | 0 | |
| R2040 | On | 02/05/2024 | Bond Future | 11.61 | Call | | | 2,979.65000 | 2.97965 | 2,852,210 | 13.98 | 0.00 | 0 | |
| R2040 | On | 02/05/2024 | Bond Future | 11.61 | Put | | | 7,152.83000 | 7.15283 | 6,866,290 | 13.98 | 0.00 | 0 | |
| R2040 | On | 02/05/2024 | Bond Future | 11.62 | Call | | | 3,003.06000 | 3.00306 | 2,875,050 | 13.99 | 0.00 | 0 | |
| R2040 | On | 02/05/2024 | Bond Future | 11.62 | Put | | | 7,115.13000 | 7.11513 | 6,828,020 | 13.99 | 0.00 | 0 | |

| 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 | | | 2,956.33000 | 2.95633 | 2,829,780 | 13.97 | 0.00 | 0 | |
| R2040 | On | 02/05/2024 | Bond Future | 11.60 | Put | | | 7,190.70000 | 7.19070 | 6,905,050 | 13.97 | 0.00 | 0 | |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 3,95 |
| Total For R2040 | | | | | | | | | | | | 634,020,230.60 | 7,858 | 160,42 |
| R2044 | On | 04/05/2023 | Bond Future | | | 11.92143 | 78.14699 | 11.94274 | 78.01776 | | 14.86 | 0.00 | 0 | 30,43 |
| R2044 | On | 03/08/2023 | Bond Future | | | 12.03158 | 75.40293 | 12.05454 | 75.26598 | | 16.51 | 6,484,651.98 | 86 | 84,56 |
| R2044 | On | 02/11/2023 | Bond Future | | | 12.13060 | 77.02609 | 12.16106 | 76.84703 | | 15.93 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | | | 12.22991 | 74.34022 | 12.25237 | 74.21004 | | 16.38 | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | | | 12.32945 | 76.00591 | 12.35729 | 75.84682 | | 15.57 | 0.00 | 0 | |
| Total R2044 Future | | | | | | | | | | | | 6,484,651.98 | 86 | 114,93 |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Call | | | 14.35000 | 0.01435 | 8,750 | 14.71 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.41 | Put | | | 3,359.19000 | 3.35919 | 3,224,360 | 14.71 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.75 | Put | | | 1,435.63000 | 1.43563 | 1,261,670 | 14.71 | 0.00 | 0 | 4,42 |
| R2044 | On | 04/05/2023 | Bond Future | 12.00 | Call | | | 890.90000 | 0.89090 | 859,500 | 14.86 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 12.00 | Put | | | 545.49000 | 0.54549 | 384,860 | 14.86 | 0.00 | 0 | 4,42 |
| R2044 | On | 04/05/2023 | Bond Future | 12.25 | Call | | | 1,971.20000 | 1.97120 | 2,023,660 | 15.36 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Call | | | 16.00000 | 0.01600 | 9,840 | 14.71 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.42 | Put | | | 3,295.80000 | 3.29580 | 3,160,410 | 14.71 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Call | | | 17.80000 | 0.01780 | 11,050 | 14.71 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 12.25 | Put | | | 148.27000 | 0.14827 | 71,500 | 15.36 | 0.00 | 0 | 1,75 |
| R2044 | On | 04/05/2023 | Bond Future | 11.43 | Put | | | 3,232.65000 | 3.23265 | 3,096,670 | 14.71 | 0.00 | 0 | |
| R2044 | On | 04/05/2023 | Bond Future | 11.75 | Call | | | 253.22000 | 0.25322 | 208,490 | 14.71 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.00 | Put | | | 2,748.20000 | 2.74820 | 2,658,350 | 16.51 | 0.00 | 0 | 4,71 |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Call | | | 2,902.76000 | 2.90276 | 2,958,950 | 16.80 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.15 | Put | | | 2,337.80000 | 2.33780 | 2,257,040 | 16.80 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Put | | | 2,312.46000 | 2.31246 | 2,232,340 | 16.82 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Call | | | 2,969.78000 | 2.96978 | 3,027,250 | 16.84 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.17 | Put | | | 2,287.36000 | 2.28736 | 2,207,880 | 16.84 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 11.75 | Call | | | 1,717.76000 | 1.71776 | 1,751,510 | 16.05 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 11.75 | Put | | | 3,568.88000 | 3.56888 | 3,465,680 | 16.05 | 0.00 | 0 | 3,01 |
| R2044 | On | 03/08/2023 | Bond Future | 12.00 | Call | | | 2,422.19000 | 2.42219 | 2,469,290 | 16.51 | 0.00 | 0 | |
| R2044 | On | 03/08/2023 | Bond Future | 12.16 | Call | | | 2,936.19000 | 2.93619 | 2,993,020 | 16.82 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.57 | Call | | | 1,957.81000 | 1.95781 | 1,938,250 | 15.00 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.57 | Put | | | 5,564.95000 | 5.56495 | 5,366,330 | 15.00 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.55 | Call | | | 1,912.01000 | 1.91201 | 1,893,160 | 14.98 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.55 | Put | | | 5,646.24000 | 5.64624 | 5,448,330 | 14.98 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.56 | Call | | | 1,934.94000 | 1.93494 | 1,915,530 | 14.99 | 0.00 | 0 | |
| R2044 | On | 02/11/2023 | Bond Future | 11.56 | Put | | | 5,605.58000 | 5.60558 | 5,407,110 | 14.99 | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.28 | Put | | | 4,243.72000 | 4.24372 | 4,103,090 | 16.42 | 0.00 | 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 |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| R2044 | On | 01/02/2024 | Bond Future | 12.29 | Call | | 4,434.75000 | 4.43475 | 4,424,610 | 16.44 | | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.29 | Put | | 4,217.50000 | 4.21750 | 4,077,180 | 16.44 | | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.27 | Call | | 4,372.01000 | 4.37201 | 4,361,510 | 16.41 | | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.27 | Put | | 4,270.10000 | 4.27010 | 4,129,420 | 16.41 | | 0.00 | 0 | |
| R2044 | On | 01/02/2024 | Bond Future | 12.28 | Call | | 4,403.34000 | 4.40334 | 4,392,890 | 16.42 | | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | 11.66 | Call | | 2,878.22000 | 2.87822 | 2,958,250 | 14.99 | | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | 11.66 | Put | | 7,041.74000 | 7.04174 | 6,962,680 | 14.99 | | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | 11.67 | Call | | 2,900.86000 | 2.90086 | 2,981,240 | 15.00 | | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | 11.67 | Put | | 7,001.94000 | 7.00194 | 6,923,230 | 15.00 | | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | 11.65 | Call | | 2,855.39000 | 2.85539 | 2,935,070 | 14.98 | | 0.00 | 0 | |
| R2044 | On | 02/05/2024 | Bond Future | 11.65 | Put | | 7,081.43000 | 7.08143 | 7,002,020 | 14.98 | | 0.00 | 0 | |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 18,47 |
| Total For R2044 | | | | | | | | | | | | 6,484,651.98 | 86 | 133,41 |
| R2048 | On | 04/05/2023 | Bond Future | | | 11.84573 | 77.00499 | 11.89698 | 76.68682 | 15.55 | | 0.00 | 0 | 24,8 |
| R2048 | On | 03/08/2023 | Bond Future | | | 11.94405 | 78.62002 | 11.99798 | 78.29027 | 16.33 | | 0.00 | 0 | 239,47 |
| R2048 | On | 02/11/2023 | Bond Future | | | 12.04227 | 75.86701 | 12.10465 | 75.49130 | 16.67 | | 0.00 | 0 | 11,06 |
| R2048 | On | 01/02/2024 | Bond Future | | | 12.14110 | 77.53701 | 12.19695 | 77.20544 | 16.18 | | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | | | 12.23109 | 74.82498 | 12.29336 | 74.46024 | 16.29 | | 0.00 | 0 | 13,00 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 288,36 |
| R2048 | On | 04/05/2023 | Bond Future | 10.40 | Call | | 0.00000 | 0.00000 | 0,000 | 18.33 | | 0.00 | 0 | 1,50 |
| R2048 | On | 04/05/2023 | Bond Future | 10.40 | Put | | 10,368.56000 | 10.36856 | 10,050,390 | 18.33 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.10 | Call | | 0.46000 | 0.00046 | 0,400 | 15.50 | | 0.00 | 0 | 1,50 |
| R2048 | On | 04/05/2023 | Bond Future | 11.10 | Put | | 5,230.38000 | 5.23038 | 4,912,150 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Call | | 10.10000 | 0.01010 | 9,160 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.33 | Put | | 3,666.82000 | 3.66682 | 3,347,710 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Call | | 11.32000 | 0.01132 | 10,290 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.34 | Put | | 3,600.86000 | 3.60086 | 3,281,660 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Call | | 12.68000 | 0.01268 | 11,540 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 04/05/2023 | Bond Future | 11.35 | Put | | 3,535.13000 | 3.53513 | 3,215,820 | 15.50 | | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Call | | 3,070.77000 | 3.07077 | 3,154,620 | 16.52 | | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.10 | Put | | 2,453.94000 | 2.45394 | 2,208,040 | 16.52 | | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Call | | 3,105.00000 | 3.10500 | 3,190,270 | 16.54 | | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.11 | Put | | 2,428.20000 | 2.42820 | 2,183,720 | 16.54 | | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Call | | 3,036.70000 | 3.03670 | 3,119,290 | 16.50 | | 0.00 | 0 | |
| R2048 | On | 03/08/2023 | Bond Future | 12.09 | Put | | 2,479.93000 | 2.47993 | 2,232,770 | 16.50 | | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.48 | Call | | 1,931.70000 | 1.93170 | 2,034,750 | 15.88 | | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.48 | Put | | 5,851.16000 | 5.85116 | 5,578,500 | 15.88 | | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.49 | Call | | 1,954.31000 | 1.95431 | 2,058,320 | 15.89 | | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.49 | Put | | 5,808.17000 | 5.80817 | 5,536,470 | 15.89 | | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Interr |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Call | | 1,909.44000 | 1.90944 | 2,011,330 | 15.87 | 0.00 | 0 | |
| R2048 | On | 02/11/2023 | Bond Future | 11.47 | Put | | 5,894.59000 | 5.89459 | 5,620,770 | 15.87 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.15 | Call | | 4,280.56000 | 4.28056 | 4,361,590 | 16.05 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.15 | Put | | 4,559.12000 | 4.55912 | 4,308,580 | 16.05 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.16 | Call | | 4,311.85000 | 4.31185 | 4,393,350 | 16.06 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.16 | Put | | 4,530.92000 | 4.53092 | 4,280,850 | 16.06 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 4,249.62000 | 4.24962 | 4,329,910 | 16.04 | 0.00 | 0 | |
| R2048 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 4,587.75000 | 4.58775 | 4,336,470 | 16.04 | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.47 | Call | | 2,661.48000 | 2.66148 | 2,817,270 | 15.56 | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.47 | Put | | 7,755.97000 | 7.75597 | 7,547,020 | 15.56 | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.48 | Call | | 2,683.69000 | 2.68369 | 2,840,270 | 15.57 | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.48 | Put | | 7,712.62000 | 7.71262 | 7,504,460 | 15.57 | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.46 | Call | | 2,639.37000 | 2.63937 | 2,794,360 | 15.55 | 0.00 | 0 | |
| R2048 | On | 02/05/2024 | Bond Future | 11.46 | Put | | 7,799.52000 | 7.79952 | 7,589,770 | 15.55 | 0.00 | 0 | |
| Total R2048 Option | | | | | | | | | | | 0.00 | 0 | 3,00 |
| Total For R2048 | | | | | | | | | | | 0.00 | 0 | 291,36 |
| R209 | On | 04/05/2023 | Bond Future | | | 11.41055 | 66.24002 | 11.44671 | 66.06055 | 13.80 | 33,120,010.00 | 500 | 19,26 |
| R209 | On | 03/08/2023 | Bond Future | | | 11.50467 | 67.62931 | 11.54299 | 67.44179 | 14.49 | 0.00 | 0 | 12,80 |
| R209 | On | 02/11/2023 | Bond Future | | | 11.59590 | 65.93188 | 11.64264 | 65.70641 | 14.62 | 131,863.76 | 2 | |
| R209 | On | 01/02/2024 | Bond Future | | | 11.68410 | 67.38318 | 11.72291 | 67.19838 | 14.17 | 0.00 | 0 | |
| R209 | On | 02/05/2024 | Bond Future | | | 11.77128 | 65.73958 | 11.81631 | 65.52811 | 13.90 | 0.00 | 0 | |
| Total R209 Future | | | | | | | | | | | 33,251,873.76 | 502 | 32,06 |
| R209 | On | 04/05/2023 | Bond Future | 10.00 | Call | | 0.00000 | 0.00000 | 0,000 | 15.69 | 0.00 | 0 | 50 |
| R209 | On | 04/05/2023 | Bond Future | 10.00 | Put | | 7,749.47000 | 7.74947 | 7,570,000 | 15.69 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 10.50 | Call | | 0.01000 | 0.00001 | 0,010 | 13.73 | 0.00 | 0 | 4,50 |
| R209 | On | 04/05/2023 | Bond Future | 10.50 | Put | | 4,934.26000 | 4.93426 | 4,754,790 | 13.73 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.00 | Call | | 22.62000 | 0.02262 | 18,590 | 13.73 | 0.00 | 0 | 1,20 |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Put | | 1,854.08000 | 1.85408 | 1,667,300 | 13.73 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Call | | 57.99000 | 0.05799 | 50,300 | 13.73 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.10 | Put | | 1,807.50000 | 1.80750 | 1,620,340 | 13.73 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Call | | 63.17000 | 0.06317 | 55,110 | 13.73 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.11 | Put | | 1,761.32000 | 1.76132 | 1,573,790 | 13.73 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 11.00 | Put | | 2,288.84000 | 2.28884 | 2,105,340 | 13.73 | 0.00 | 0 | 8,20 |
| R209 | On | 04/05/2023 | Bond Future | 11.50 | Call | | 691.04000 | 0.69104 | 720,420 | 13.80 | 0.00 | 0 | 2,20 |
| R209 | On | 04/05/2023 | Bond Future | 11.50 | Put | | 427.80000 | 0.42780 | 277,710 | 13.80 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 12.50 | Call | | 4,938.57000 | 4.93857 | 5,117,860 | 15.65 | 0.00 | 0 | |
| R209 | On | 04/05/2023 | Bond Future | 12.50 | Put | | 0.19000 | 0.00019 | 0,010 | 15.65 | 0.00 | 0 | 9,70 |
| R209 | On | 04/05/2023 | Bond Future | 11.09 | Call | | 53.14000 | 0.05314 | 45,830 | 13.73 | 0.00 | 0 | |
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Call | | 3,188.53000 | 3.18853 | 3,261,150 | 15.22 | 0.00 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Interr |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------|------------------|------------|
| R209 | On | 03/08/2023 | Bond Future | 11.93 | Put | | 1,336.08000 | 1.33608 | 1,221,180 | 15.22 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Call | | 3,219.89000 | 3.21989 | 3,293,260 | 15.24 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 11.94 | Put | | 1,320.55000 | 1.32055 | 1,206,400 | 15.24 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Call | | 3,251.22000 | 3.25122 | 3,325,480 | 15.25 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 11.25 | Put | | 2,839.15000 | 2.83915 | 2,672,910 | 14.08 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 10.00 | Call | | 90.79000 | 0.09079 | 98,430 | 13.10 | 0.00 | 0 | 1,80 | |
| R209 | On | 03/08/2023 | Bond Future | 10.00 | Put | | 8,271.69000 | 8.27169 | 8,091,810 | 13.10 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 11.95 | Put | | 1,305.05000 | 1.30505 | 1,191,790 | 15.25 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 10.70 | Call | | 512.55000 | 0.51255 | 519,500 | 13.36 | 0.00 | 0 | 1,80 | |
| R209 | On | 03/08/2023 | Bond Future | 10.70 | Put | | 4,816.70000 | 4.81670 | 4,636,130 | 13.36 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 10.75 | Call | | 568.23000 | 0.56823 | 577,060 | 13.42 | 0.00 | 0 | 3,50 | |
| R209 | On | 03/08/2023 | Bond Future | 10.75 | Put | | 4,606.31000 | 4.60631 | 4,427,620 | 13.42 | 0.00 | 0 | | |
| R209 | On | 03/08/2023 | Bond Future | 11.25 | Call | | 1,386.15000 | 1.38615 | 1,407,430 | 14.08 | 0.00 | 0 | 3,50 | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Put | | 3,533.36000 | 3.53336 | 3,352,790 | 14.07 | 0.00 | 0 | | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Call | | 2,076.29000 | 2.07629 | 2,121,590 | 14.08 | 0.00 | 0 | | |
| R209 | On | 02/11/2023 | Bond Future | 11.35 | Put | | 3,506.00000 | 3.50600 | 3,325,830 | 14.08 | 0.00 | 0 | | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Call | | 2,031.90000 | 2.03190 | 2,076,390 | 14.05 | 0.00 | 0 | | |
| R209 | On | 02/11/2023 | Bond Future | 11.33 | Put | | 3,560.90000 | 3.56090 | 3,379,920 | 14.05 | 0.00 | 0 | | |
| R209 | On | 02/11/2023 | Bond Future | 11.34 | Call | | 2,054.03000 | 2.05403 | 2,098,930 | 14.07 | 0.00 | 0 | | |
| R209 | On | 01/02/2024 | Bond Future | 12.12 | Call | | 4,442.80000 | 4.44280 | 4,499,910 | 14.64 | 0.00 | 0 | | |
| R209 | On | 01/02/2024 | Bond Future | 12.12 | Put | | 2,593.04000 | 2.59304 | 2,465,350 | 14.64 | 0.00 | 0 | | |
| R209 | On | 01/02/2024 | Bond Future | 12.13 | Call | | 4,471.31000 | 4.47131 | 4,528,870 | 14.65 | 0.00 | 0 | | |
| R209 | On | 01/02/2024 | Bond Future | 12.13 | Put | | 2,575.91000 | 2.57591 | 2,448,670 | 14.65 | 0.00 | 0 | | |
| R209 | On | 01/02/2024 | Bond Future | 12.14 | Call | | 4,499.88000 | 4.49988 | 4,557,890 | 14.66 | 0.00 | 0 | | |
| R209 | On | 01/02/2024 | Bond Future | 12.14 | Put | | 2,558.90000 | 2.55890 | 2,432,110 | 14.66 | 0.00 | 0 | | |
| R209 | On | 02/05/2024 | Bond Future | 11.17 | Call | | 2,390.98000 | 2.39098 | 2,336,060 | 13.38 | 0.00 | 0 | | |
| R209 | On | 02/05/2024 | Bond Future | 11.17 | Put | | 5,519.08000 | 5.51908 | 5,252,690 | 13.38 | 0.00 | 0 | | |
| R209 | On | 02/05/2024 | Bond Future | 11.18 | Call | | 2,410.49000 | 2.41049 | 2,355,050 | 13.39 | 0.00 | 0 | | |
| R209 | On | 02/05/2024 | Bond Future | 11.18 | Put | | 5,488.63000 | 5.48863 | 5,221,720 | 13.39 | 0.00 | 0 | | |
| R209 | On | 02/05/2024 | Bond Future | 11.19 | Call | | 2,430.09000 | 2.43009 | 2,374,130 | 13.39 | 0.00 | 0 | | |
| R209 | On | 02/05/2024 | Bond Future | 11.19 | Put | | 5,458.33000 | 5.45833 | 5,190,900 | 13.39 | 0.00 | 0 | | |
| Total R209 Option | | | | | | | | | | | 0.00 | 0 | 37,10 | |
| Total For R209 | | | | | | | | | | | 33,251,873.76 | 502 | 69,16 | |
| R210 | On | 04/05/2023 | Bond Future | | | 225.06710 | 225.06710 | 225.04095 | 225.04095 | | 0.00 | 0 | 7 | |
| R210 | On | 03/08/2023 | Bond Future | | | 229.84356 | 229.84356 | 229.80217 | 229.80217 | | 0.00 | 0 | 37 | |
| R210 | On | 02/11/2023 | Bond Future | | | 231.63755 | 231.63755 | 231.47992 | 231.47992 | | 0.00 | 0 | | |
| R210 | On | 01/02/2024 | Bond Future | | | 236.78880 | 236.78880 | 236.78446 | 236.78446 | | 0.00 | 0 | | |
| R210 | On | 02/05/2024 | Bond Future | | | 238.84192 | 238.84192 | 238.76197 | 238.76197 | | 0.00 | 0 | | |
| Total R210 Future | | | | | | | | | | | 0.00 | 0 | 44 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 44 |
| R213 | On | 04/05/2023 | Bond Future | | | 10.61050 | 82.45914 | 10.62661 | 82.38553 | | 9.85 | 0.00 | 0 | 8,50 |
| R213 | On | 03/08/2023 | Bond Future | | | 10.70114 | 84.18858 | 10.71919 | 84.10807 | | 9.91 | 100,857,918.84 | 1,198 | 24,48 |
| R213 | On | 02/11/2023 | Bond Future | | | 10.79292 | 82.44443 | 10.82147 | 82.32020 | | 10.35 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | | | 10.88520 | 84.25918 | 10.90178 | 84.18884 | | 9.64 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | | | 10.96691 | 82.58767 | 10.99107 | 82.48775 | | 9.16 | 0.00 | 0 | |
| Total R213 Future | | | | | | | | | | | | 100,857,918.84 | 1,198 | 32,98 |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Call | | | 813.50000 | 0.81350 | 739,060 | 9.78 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.73 | Put | | | 343.08000 | 0.34308 | 195,030 | 9.78 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Call | | | 843.70000 | 0.84370 | 772,370 | 9.81 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.74 | Put | | | 327.97000 | 0.32797 | 183,030 | 9.81 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Call | | | 874.40000 | 0.87440 | 806,280 | 9.85 | 0.00 | 0 | |
| R213 | On | 04/05/2023 | Bond Future | 10.75 | Put | | | 313.38000 | 0.31338 | 171,650 | 9.85 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.61 | Put | | | 556.65000 | 0.55665 | 499,900 | 10.84 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.62 | Call | | | 4,441.91000 | 4.44191 | 4,466,010 | 10.85 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.62 | Put | | | 549.10000 | 0.54910 | 492,690 | 10.85 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.63 | Call | | | 4,476.19000 | 4.47619 | 4,500,760 | 10.86 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.63 | Put | | | 541.52000 | 0.54152 | 485,580 | 10.86 | 0.00 | 0 | |
| R213 | On | 03/08/2023 | Bond Future | 11.61 | Call | | | 4,407.56000 | 4.40756 | 4,431,320 | 10.84 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.11 | Call | | | 3,190.97000 | 3.19097 | 3,244,110 | 10.69 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.11 | Put | | | 1,948.86000 | 1.94886 | 1,877,770 | 10.69 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.12 | Call | | | 3,217.31000 | 3.21731 | 3,270,790 | 10.70 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.12 | Put | | | 1,932.58000 | 1.93258 | 1,861,830 | 10.70 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.13 | Call | | | 3,243.74000 | 3.24374 | 3,297,560 | 10.71 | 0.00 | 0 | |
| R213 | On | 02/11/2023 | Bond Future | 11.13 | Put | | | 1,916.42000 | 1.91642 | 1,846,010 | 10.71 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | 11.72 | Put | | | 1,643.13000 | 1.64313 | 1,550,960 | 10.29 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | 11.70 | Call | | | 4,963.37000 | 4.96337 | 4,940,960 | 10.27 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | 11.70 | Put | | | 1,666.09000 | 1.66609 | 1,573,340 | 10.27 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | 11.71 | Call | | | 4,992.21000 | 4.99221 | 4,969,830 | 10.28 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | 11.71 | Put | | | 1,654.70000 | 1.65470 | 1,561,980 | 10.28 | 0.00 | 0 | |
| R213 | On | 01/02/2024 | Bond Future | 11.72 | Call | | | 5,020.84000 | 5.02084 | 4,999,010 | 10.29 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | 10.29 | Call | | | 1,787.29000 | 1.78729 | 1,727,160 | 8.71 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | 10.29 | Put | | | 4,750.29000 | 4.75029 | 4,590,240 | 8.71 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | 10.30 | Call | | | 1,803.89000 | 1.80389 | 1,742,840 | 8.72 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | 10.30 | Put | | | 4,723.68000 | 4.72368 | 4,562,710 | 8.72 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | 10.28 | Call | | | 1,770.79000 | 1.77079 | 1,711,260 | 8.71 | 0.00 | 0 | |
| R213 | On | 02/05/2024 | Bond Future | 10.28 | Put | | | 4,777.02000 | 4.77702 | 4,617,570 | 8.71 | 0.00 | 0 | |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | |
| Total For R213 | | | | | | | | | | | | 100,857,918.84 | 1,198 | 32,98 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|---------------|------------------|--------------|
| R214 | On | 04/05/2023 | | | 11.74054 | 62.42959 | 11.77670 | 62.24619 | | 15.28 | 0.00 | 0 | 11,56 |
| R214 | On | 03/08/2023 | | | 11.83502 | 63.73897 | 11.87324 | 63.54766 | | 16.08 | 0.00 | 0 | 16,96 |
| R214 | On | 02/11/2023 | | | 11.92944 | 61.80871 | 11.97539 | 61.58169 | | 16.35 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | | | 12.02420 | 63.16923 | 12.06301 | 62.97984 | | 15.89 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | | | 12.11028 | 61.27944 | 12.15477 | 61.06483 | | 15.97 | 0.00 | 0 | |
| Total R214 Future | | | | | | | | | | | 0.00 | 0 | 28,56 |
| R214 | On | 04/05/2023 | 11.36 | Call | | | 36.79000 | 0.03679 | 27,430 | 15.09 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | 11.36 | Put | | | 2,203.44000 | 2.20344 | 2,010,680 | 15.09 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | 11.37 | Call | | | 40.33000 | 0.04033 | 30,330 | 15.09 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | 11.37 | Put | | | 2,153.59000 | 2.15359 | 1,960,190 | 15.09 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | 11.38 | Call | | | 44.13000 | 0.04413 | 33,480 | 15.09 | 0.00 | 0 | |
| R214 | On | 04/05/2023 | 11.38 | Put | | | 2,104.07000 | 2.10407 | 1,910,020 | 15.09 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | 12.15 | Call | | | 2,931.55000 | 2.93155 | 3,040,230 | 16.83 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | 12.15 | Put | | | 1,573.89000 | 1.57389 | 1,491,260 | 16.83 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | 12.16 | Call | | | 2,962.01000 | 2.96201 | 3,071,320 | 16.85 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | 12.16 | Put | | | 1,556.19000 | 1.55619 | 1,474,190 | 16.85 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | 12.14 | Call | | | 2,901.21000 | 2.90121 | 3,009,260 | 16.81 | 0.00 | 0 | |
| R214 | On | 03/08/2023 | 12.14 | Put | | | 1,591.78000 | 1.59178 | 1,508,520 | 16.81 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | 11.45 | Put | | | 4,405.17000 | 4.40517 | 4,195,720 | 15.54 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | 11.46 | Call | | | 1,748.30000 | 1.74830 | 1,765,850 | 15.55 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | 11.46 | Put | | | 4,372.54000 | 4.37254 | 4,163,070 | 15.55 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | 11.47 | Call | | | 1,768.45000 | 1.76845 | 1,785,980 | 15.56 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | 11.47 | Put | | | 4,340.10000 | 4.34010 | 4,130,610 | 15.56 | 0.00 | 0 | |
| R214 | On | 02/11/2023 | 11.45 | Call | | | 1,728.28000 | 1.72828 | 1,745,850 | 15.54 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | 12.14 | Call | | | 3,791.41000 | 3.79141 | 3,813,830 | 16.09 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | 12.14 | Put | | | 3,418.43000 | 3.41843 | 3,251,460 | 16.09 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | 12.15 | Call | | | 3,818.03000 | 3.81803 | 3,840,900 | 16.10 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | 12.15 | Put | | | 3,396.87000 | 3.39687 | 3,230,350 | 16.10 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | 12.16 | Call | | | 3,844.94000 | 3.84494 | 3,868,040 | 16.11 | 0.00 | 0 | |
| R214 | On | 01/02/2024 | 12.16 | Put | | | 3,375.65000 | 3.37565 | 3,209,360 | 16.11 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | 11.48 | Put | | | 5,886.10000 | 5.88610 | 5,641,200 | 15.26 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | 11.46 | Call | | | 2,460.87000 | 2.46087 | 2,430,020 | 15.25 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | 11.46 | Put | | | 5,952.44000 | 5.95244 | 5,706,980 | 15.25 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | 11.47 | Call | | | 2,480.07000 | 2.48007 | 2,449,490 | 15.25 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | 11.47 | Put | | | 5,919.20000 | 5.91920 | 5,674,010 | 15.25 | 0.00 | 0 | |
| R214 | On | 02/05/2024 | 11.48 | Call | | | 2,499.35000 | 2.49935 | 2,469,060 | 15.26 | 0.00 | 0 | |
| Total R214 Option | | | | | | | | | | | 0.00 | 0 | |
| Total For R214 | | | | | | | | | | | 0.00 | 0 | 28,56 |
| Total for Bond | | | | | | | | | | 1,697,115,398.00 | 19,868 | 1,696,73 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | |
| 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 | |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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 | |
| 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 | | | 865.13300 | 865.13300 | 863.56900 | 863.56900 | | | | 0.00 | 0 | 9 |
| GOVI On 03/08/2023 GOVI | | | 883.28300 | 883.28300 | 881.63300 | 881.63300 | | | | 0.00 | 0 | 8 |
| GOVI On 02/11/2023 GOVI | | | 902.29400 | 902.29400 | 900.15700 | 900.15700 | | | | 0.00 | 0 | |
| GOVI On 01/02/2024 GOVI | | | 922.15400 | 922.15400 | 920.58000 | 920.58000 | | | | 0.00 | 0 | |

| 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 | 02/05/2024 | GOVI | | | 942.81800 | 942.81800 | 940.90300 | 940.90300 | | | 0.00 | 0 | |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 93 |
| GOVI | On | 04/05/2023 | GOVI | 852.86 | Call | | | 107,090.00000 | 10.70900 | 122,730,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | |
| GOVI | On | 04/05/2023 | GOVI | 852.87 | Call | | | 106,990.00000 | 10.69900 | 122,630,000 | | 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 | | | 106,890.00000 | 10.68900 | 122,530,000 | | 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 | | | 444,230.00000 | 44.42300 | 460,730,000 | | 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 | | | 444,130.00000 | 44.41300 | 460,630,000 | | 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 | | | 444,030.00000 | 44.40300 | 460,530,000 | | 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 | | | 143,570.00000 | 14.35700 | 164,940,000 | | 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 | | | 143,470.00000 | 14.34700 | 164,840,000 | | 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 | | | 143,370.00000 | 14.33700 | 164,740,000 | | 0.00 | 0 | |
| GOVI | On | 01/02/2024 | GOVI | 879.99 | Call | | | 405,900.00000 | 40.59000 | 421,640,000 | | 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 | | | 405,800.00000 | 40.58000 | 421,540,000 | | 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 | | | 406,000.00000 | 40.60000 | 421,740,000 | | 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 | | | 100,770.00000 | 10.07700 | 81,620,000 | | 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 | | | 100,870.00000 | 10.08700 | 81,720,000 | | 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 | | | 100,670.00000 | 10.06700 | 81,520,000 | | 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 | 93 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 93 |
| AL37 | On | 04/05/2023 | Index Future | | | 873.06100 | 873.06100 | 872.44000 | 872.44000 | | | 0.00 | 0 | |
| AL37 | On | 03/08/2023 | Index Future | | | 891.37700 | 891.37700 | 890.69000 | 890.69000 | | | 0.00 | 0 | |
| AL37 | On | 02/11/2023 | Index Future | | | 910.56300 | 910.56300 | 909.40400 | 909.40400 | | | 0.00 | 0 | |
| AL37 | On | 01/02/2024 | Index Future | | | 930.60500 | 930.60500 | 930.03700 | 930.03700 | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| AL37 | On | 02/05/2024 | Index Future | | | 951.45800 | 951.45800 | 950.56900 | 950.56900 | | | 0.00 | 0 | |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | |
| AL7T | On | 04/05/2023 | Index Future | | | 1,001.04500 | 1,001.04500 | 999.33800 | 999.33800 | | | 0.00 | 0 | |
| AL7T | On | 03/08/2023 | Index Future | | | 1,022.04600 | 1,022.04600 | 1,020.24200 | 1,020.24200 | | | 0.00 | 0 | |
| AL7T | On | 02/11/2023 | Index Future | | | 1,044.04400 | 1,044.04400 | 1,041.67900 | 1,041.67900 | | | 0.00 | 0 | |
| AL7T | On | 01/02/2024 | Index Future | | | 1,067.02400 | 1,067.02400 | 1,065.31300 | 1,065.31300 | | | 0.00 | 0 | |
| AL7T | On | 02/05/2024 | Index Future | | | 1,090.93400 | 1,090.93400 | 1,088.83100 | 1,088.83100 | | | 0.00 | 0 | |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | |
| ALBI | On | 04/05/2023 | Index Future | | | 877.65900 | 877.65900 | 876.07000 | 876.07000 | | | 0.00 | 0 | |
| ALBI | On | 03/08/2023 | Index Future | | | 896.07200 | 896.07200 | 894.39500 | 894.39500 | | | 0.00 | 0 | |
| ALBI | On | 02/11/2023 | Index Future | | | 915.35800 | 915.35800 | 913.18700 | 913.18700 | | | 0.00 | 0 | |
| ALBI | On | 01/02/2024 | Index Future | | | 935.50600 | 935.50600 | 933.90600 | 933.90600 | | | 0.00 | 0 | |
| ALBI | On | 02/05/2024 | Index Future | | | 956.46900 | 956.46900 | 954.52300 | 954.52300 | | | 0.00 | 0 | |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | |
| IGOV | On | 04/05/2023 | Index Future | | | 327.62000 | 327.62000 | 328.14100 | 328.14100 | | | 0.00 | 0 | 27 |
| IGOV | On | 03/08/2023 | Index Future | | | 334.57500 | 334.57500 | 335.08700 | 335.08700 | | | 0.00 | 0 | 63 |
| IGOV | On | 02/11/2023 | Index Future | | | 341.85600 | 341.85600 | 342.20700 | 342.20700 | | | 0.00 | 0 | |
| IGOV | On | 01/02/2024 | Index Future | | | 349.45800 | 349.45800 | 350.04900 | 350.04900 | | | 0.00 | 0 | |
| IGOV | On | 02/05/2024 | Index Future | | | 357.36500 | 357.36500 | 357.85300 | 357.85300 | | | 0.00 | 0 | |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 92 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 92 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,02 |
| JIBAR f | On | 17/05/2023 | Jibar Future | | | 8.08500 | 91.91500 | 8.08000 | 91.92000 | | | 0.00 | 0 | |
| JIBAR f | On | 21/06/2023 | Jibar Future | | | 8.39000 | 91.61000 | 8.39000 | 91.61000 | | | 0.00 | 0 | |
| JIBAR f | On | 19/07/2023 | Jibar Future | | | 8.46000 | 91.54000 | 8.46000 | 91.54000 | | | 0.00 | 0 | |
| JIBAR f | On | 16/08/2023 | Jibar Future | | | 8.56500 | 91.43500 | 8.56500 | 91.43500 | | | 0.00 | 0 | |
| JIBAR f | On | 20/09/2023 | Jibar Future | | | 8.56500 | 91.43500 | 8.56500 | 91.43500 | | | 0.00 | 0 | |
| JIBAR f | On | 18/10/2023 | Jibar Future | | | 8.58000 | 91.42000 | 8.58000 | 91.42000 | | | 0.00 | 0 | |
| JIBAR f | On | 20/12/2023 | Jibar Future | | | 8.52000 | 91.48000 | 8.52000 | 91.48000 | | | 0.00 | 0 | |
| JIBAR f | On | 20/03/2024 | Jibar Future | | | 8.35500 | 91.64500 | 8.35500 | 91.64500 | | | 0.00 | 0 | |
| JIBAR f | On | 19/06/2024 | Jibar Future | | | 8.20000 | 91.80000 | 8.20000 | 91.80000 | | | 0.00 | 0 | |
| JIBAR f | On | 18/09/2024 | Jibar Future | | | 8.13500 | 91.86500 | 8.14000 | 91.86000 | | | 0.00 | 0 | |
| JIBAR f | On | 18/12/2024 | Jibar Future | | | 8.03000 | 91.97000 | 8.03000 | 91.97000 | | | 0.00 | 0 | |
| JIBAR f | On | 19/03/2025 | Jibar Future | | | 8.00000 | 92.00000 | 8.00000 | 92.00000 | | | 0.00 | 0 | |
| Total Jibar 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 JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | |
| Total for Derivatives : | | | | | | | | | | 1,697,115,398.00 | 19,868 | 1,698,65 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.86000 | 333.60759 | 3.86000 | 333.49223 | | | | 0.00 | 0 | |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | |
| ABF001 On 13/09/2026 Spot Bond | | | | | 0.00000 | 101.20977 | | | | 0.00 | 0 | |
| Total ABF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF001 | | | | | | | | | | 0.00 | 0 | |
| ABF003 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.74276 | | | | 0.00 | 0 | |
| Total ABF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF003 | | | | | | | | | | 0.00 | 0 | |
| ABF004 On 30/06/2026 Spot Bond | | | 9.88000 | 102.67782 | 9.88000 | 102.65063 | | | | 0.00 | 0 | |
| Total ABF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF004 | | | | | | | | | | 0.00 | 0 | |
| ABF005 On 30/06/2031 Spot Bond | | | 11.98000 | 89.67229 | 11.98000 | 89.64363 | | | | 0.00 | 0 | |
| Total ABF005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF005 | | | | | | | | | | 0.00 | 0 | |
| ABF006 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.90149 | | | | 0.00 | 0 | |
| Total ABF006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF006 | | | | | | | | | | 0.00 | 0 | |
| ABF007 On 01/12/2030 Spot Bond | | | | | 0.00000 | 101.62764 | | | | 0.00 | 0 | |
| Total ABF007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABF007 | | | | | | | | | | 0.00 | 0 | |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.16902 | | | | 0.00 | 0 | |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | |
| ABFN18 On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.21086 | | | | 0.00 | 0 | |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | |
| ABFN22 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.44788 | | | | 0.00 | 1,900,000,000 | 2,000,000,000 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 1,900,000,000 | 2,000,000,000 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 1,900,000,000 | 2,000,000,000 |
| ABFN27 On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.99615 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.30291 | | | | 0.00 | 0 | |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.37486 | | | | 0.00 | 0 | |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 29/08/2023 Spot Bond | | | | | 0.00000 | 101.71287 | | | | 0.00 | 0 | |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | |
| ABFN21 On 29/08/2025 Spot Bond | | | | | 0.00000 | 102.30193 | | | | 0.00 | 0 | 500,000,00 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| ABFN31 On 29/08/2028 Spot Bond | | | | | 0.00000 | 102.38259 | | | | 0.00 | 0 | |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.15524 | | | | 0.00 | 0 | |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 15/11/2024 Spot Bond | | | | | 0.00000 | 102.30810 | | | | 0.00 | 0 | 300,000,00 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| ABFN31 On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.26213 | | | | 0.00 | 0 | |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.40688 | | | | 0.00 | 0 | |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | |
| ABFN31 On 07/02/2029 Spot Bond | | | | | 0.00000 | 100.80987 | | | | 0.00 | 0 | |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | |
| ABFN41 On 16/09/2024 Spot Bond | | | | | 0.00000 | 101.43297 | | | | 0.00 | 0 | |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 101.17093 | | | | 0.00 | 0 | |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 101.41070 | | | | 0.00 | 0 | 1,000,000.00 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| ABFN4 On 14/10/2024 Spot Bond | | | | | 0.00000 | 100.48018 | | | | 0.00 | 0 | |
| Total ABFN44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN44 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 14/10/2026 Spot Bond | | | | | 0.00000 | 100.48527 | | | | 0.00 | 0 | |
| Total ABFN45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN45 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.92610 | | | | 0.00 | 0 | |
| Total ABFN46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN46 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2023 Spot Bond | | | | | 0.00000 | 101.50774 | | | | 0.00 | 0 | |
| Total ABFN47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN47 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.54932 | | | | 0.00 | 0 | |
| Total ABFN48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN48 | | | | | | | | | | 0.00 | 0 | |
| ABFN4 On 30/03/2024 Spot Bond | | | | | 0.00000 | 100.96616 | | | | 0.00 | 0 | |
| Total ABFN49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN49 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2026 Spot Bond | | | | | 0.00000 | 100.61272 | | | | 0.00 | 0 | |
| Total ABFN50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN50 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2028 Spot Bond | | | | | 0.00000 | 101.48448 | | | | 0.00 | 0 | |
| Total ABFN51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN51 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 30/03/2031 Spot Bond | | | | | 0.00000 | 100.63256 | | | | 0.00 | 0 | |
| Total ABFN52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN52 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/02/2025 Spot Bond | | | | | 0.00000 | 102.07405 | | | | 0.00 | 0 | |
| Total ABFN53 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For ABFN53 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/02/2027 Spot Bond | | | | | 0.00000 | 101.96218 | | | | 0.00 | 0 | |
| Total ABFN54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN54 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.89965 | | | | 0.00 | 0 | |
| Total ABFN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN55 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 08/11/2027 Spot Bond | | | | | 0.00000 | 101.92715 | | | | 0.00 | 0 | |
| Total ABFN56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN56 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/11/2025 Spot Bond | | | | | 0.00000 | 101.83590 | | | | 0.00 | 0 | |
| Total ABFN57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN57 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 14/11/2027 Spot Bond | | | | | 0.00000 | 101.88905 | | | | 0.00 | 0 | |
| Total ABFN58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN58 | | | | | | | | | | 0.00 | 0 | |
| ABFN5 On 28/11/2025 Spot Bond | | | | | 0.00000 | 101.48452 | | | | 0.00 | 0 | |
| Total ABFN59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN59 | | | | | | | | | | 0.00 | 0 | |
| ABFN6 On 05/04/2026 Spot Bond | | | | | 0.00000 | 100.69516 | | | | 0.00 | 0 | |
| Total ABFN60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN60 | | | | | | | | | | 0.00 | 0 | |
| ABFN6 On 24/02/2028 Spot Bond | | | | | 0.00000 | 101.95287 | | | | 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 | 101.87288 | | | | 0.00 | 0 | |
| Total ABFN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABFN62 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2025 Spot Bond | | | | | 0.00000 | 101.02415 | | | | 0.00 | 0 | |
| Total ABGN01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN01 | | | | | | | | | | 0.00 | 0 | |
| ABGN0 On 27/06/2027 Spot Bond | | | | | 0.00000 | 101.29559 | | | | 0.00 | 0 | 340,000,00 |
| Total ABGN02 SPOT | | | | | | | | | | 0.00 | 0 | 340,000,00 |
| Total For ABGN02 | | | | | | | | | | 0.00 | 0 | 340,000,00 |
| ABGN0 On 27/06/2029 Spot Bond | | | | | 0.00000 | 100.91164 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABGN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABGN03 | | | | | | | | | | 0.00 | 0 | |
| ABJ01 On 03/12/2024 Spot Bond | | | | | 0.00000 | 103.61213 | | | | 0.00 | 0 | |
| Total ABJ01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ01 | | | | | | | | | | 0.00 | 0 | |
| ABJ02 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.17835 | | | | 0.00 | 0 | 350,000,00 |
| Total ABJ02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,00 |
| Total For ABJ02 | | | | | | | | | | 0.00 | 0 | 350,000,00 |
| ABJ03 On 14/09/2024 Spot Bond | | | | | 0.00000 | 101.56077 | | | | 0.00 | 0 | |
| Total ABJ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ03 | | | | | | | | | | 0.00 | 0 | |
| ABJ04 On 30/03/2025 Spot Bond | | | | | 0.00000 | 100.88741 | | | | 0.00 | 0 | |
| Total ABJ04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ04 | | | | | | | | | | 0.00 | 0 | |
| ABJ05 On 30/03/2027 Spot Bond | | | | | 0.00000 | 100.92510 | | | | 0.00 | 0 | |
| Total ABJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABJ05 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.88000 | 7.88000 | 7.88000 | 159.99691 | | | | 0.00 | 0 | |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 75.86484 | 100.00000 | 75.67961 | | | | 0.00 | 0 | |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | |
| ABN61 On 31/01/2025 Spot Bond | | | 3.61000 | 3.61000 | 3.61000 | 167.67367 | | | | 0.00 | 0 | |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | |
| ABN62 On 31/03/2028 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 217.04172 | | | | 0.00 | 0 | |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | |
| ABN63 On 07/12/2033 Spot Bond | | | 5.03900 | 5.03900 | 5.03900 | 242.13318 | | | | 0.00 | 0 | |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | |
| ABN79 On 21/12/2026 Spot Bond | | | 8.79500 | 8.79500 | 8.79500 | 109.02190 | | | | 0.00 | 0 | |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|-------------|------------------|----------------|
| ABS16 On 11/11/2025 Spot Bond | | | 9.39500 | 102.00171 | 9.39500 | 101.97584 | | | | 0.00 | 0 | |
| Total ABS16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS16 | | | | | | | | | | 0.00 | 0 | |
| ABS17 On 11/11/2027 Spot Bond | | | 9.20500 | 104.99040 | 9.20500 | 104.96430 | | | | 0.00 | 0 | |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | |
| ABS18 On 26/09/2023 Spot Bond | | | 8.43000 | 101.52019 | 8.43000 | 101.49751 | | | | 0.00 | 0 | |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | |
| ABS19 On 24/02/2028 Spot Bond | | | 9.79000 | 9.79000 | 9.79000 | 101.33751 | | | | 0.00 | 0 | |
| Total ABS19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS19 | | | | | | | | | | 0.00 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 9.61000 | 98.99400 | 9.61000 | 98.96875 | | | | 0.00 | 0 | |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 15.92423 | 100.00000 | 15.88918 | | | | 0.00 | 0 | |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.51000 | 334.27338 | 3.51000 | 334.16096 | | | 2,106,000,000.00 | | 600,000 | 300,000 |
| Total ABSI2 SPOT | | | | | | | | | 2,106,000,000.00 | | 600,000 | 300,000 |
| Total For ABSI2 | | | | | | | | | 2,106,000,000.00 | | 600,000 | 300,000 |
| ABX01 On 10/07/2024 Spot Bond | | | 11.67000 | 11.67000 | 11.67000 | 102.57616 | | | | 0.00 | 0 | |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.17318 | | | | 0.00 | 0 | |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.14942 | | | | 0.00 | 0 | |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.10935 | | | | 0.00 | 0 | |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.45596 | | | | 0.00 | 0 | |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.84226 | | | | 0.00 | 0 | |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 102.22823 | | | | 0.00 | 0 | |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.50589 | | | | 0.00 | 0 | |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | |
| AGL03 On 17/05/2025 Spot Bond | | | | | 0.00000 | 102.77650 | | | | 0.00 | 0 | 1,000,000,00 |
| Total AGL03 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For AGL03 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| AGLG0 On 16/09/2027 Spot Bond | | | | | 0.00000 | 101.38423 | | | | 0.00 | 0 | 900,000,00 |
| Total AGLG01 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For AGLG01 | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| AGRIA On 28/10/2025 Spot Bond | | | | | 0.00000 | 105.77058 | | | | 0.00 | 264,375,700 | 311,616,700 |
| Total AGRIA1 SPOT | | | | | | | | | | 0.00 | 264,375,700 | 311,616,700 |
| Total For AGRIA1 | | | | | | | | | | 0.00 | 264,375,700 | 311,616,700 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 102.04997 | | | | 0.00 | 134,000,000 | 237,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 134,000,000 | 237,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 134,000,000 | 237,000,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 105.35935 | | | | 0.00 | 157,800,000 | 168,900,000 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 157,800,000 | 168,900,000 |
| Total For AGT02 | | | | | | | | | | 0.00 | 157,800,000 | 168,900,000 |
| AGT03 On 05/06/2025 Spot Bond | | | | | 0.00000 | 104.80442 | | | | 0.00 | 0 | 0 |
| Total AGT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT03 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT04 On 27/10/2025 Spot Bond | | | | | 0.00000 | 104.53669 | | | | 0.00 | 680,000,000 | 340,000,000 |
| Total AGT04 SPOT | | | | | | | | | | 0.00 | 680,000,000 | 340,000,000 |
| Total For AGT04 | | | | | | | | | | 0.00 | 680,000,000 | 340,000,000 |
| AGT05 On 16/11/2027 Spot Bond | | | | | 0.00000 | 102.90810 | | | | 0.00 | 0 | 0 |
| Total AGT05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT05 | | | | | | | | | | 0.00 | 0 | 0 |
| AH2A1 On 18/07/2024 Spot Bond | | | | | 0.00000 | 100.38819 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total AH2A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A11 | | | | | | | | | | 0.00 | 0 | |
| AH2A2 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.39602 | | | | 0.00 | 0 | |
| Total AH2A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A21 | | | | | | | | | | 0.00 | 0 | |
| AH2A3 On 18/07/2026 Spot Bond | | | 9.09500 | 98.51789 | 9.09500 | 98.49369 | | | | 0.00 | 0 | |
| Total AH2A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2A31 | | | | | | | | | | 0.00 | 0 | |
| AH2B1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.40804 | | | | 0.00 | 0 | |
| Total AH2B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2B11 | | | | | | | | | | 0.00 | 0 | |
| AH2C1 On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.44806 | | | | 0.00 | 0 | |
| Total AH2C11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AH2C11 | | | | | | | | | | 0.00 | 0 | |
| AHF2D On 18/07/2026 Spot Bond | | | | | 0.00000 | 100.49795 | | | | 0.00 | 0 | |
| Total AHF2D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2D1 | | | | | | | | | | 0.00 | 0 | |
| AHF2O On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.36703 | | | | 0.00 | 0 | |
| Total AHF2O3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF2O3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.75744 | | | | 0.00 | 0 | |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | 9.98500 | 101.89274 | 9.98500 | 101.86568 | | | | 0.00 | 0 | |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.76325 | | | | 0.00 | 0 | |
| Total AHF5A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5A4 | | | | | | | | | | 0.00 | 0 | |
| AHF5B On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.81553 | | | | 0.00 | 0 | |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | |
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.89297 | | | | 0.00 | 0 | |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.55129 | | | | 0.00 | 0 | |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.12076 | | | | 0.00 | 0 | |
| Total AHF6A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A2 | | | | | | | | | | 0.00 | 0 | |
| AHF6A On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.68958 | | | | 0.00 | 0 | |
| Total AHF6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6A3 | | | | | | | | | | 0.00 | 0 | |
| AHF6B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.81541 | | | | 0.00 | 0 | |
| Total AHF6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6B1 | | | | | | | | | | 0.00 | 0 | |
| AHF6C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.89282 | | | | 0.00 | 0 | |
| Total AHF6C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6C1 | | | | | | | | | | 0.00 | 0 | |
| AHF6D On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.43426 | | | | 0.00 | 0 | |
| Total AHF6D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF6D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.83996 | | | | 0.00 | 0 | 122,435,4€ |
| Total AHF7A1 SPOT | | | | | | | | | | 0.00 | 0 | 122,435,4€ |
| Total For AHF7A1 | | | | | | | | | | 0.00 | 0 | 122,435,4€ |
| AHF7A On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.90123 | | | | 0.00 | 0 | |
| Total AHF7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7A2 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.85409 | | | | 0.00 | 0 | |
| Total AHF7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B1 | | | | | | | | | | 0.00 | 0 | |
| AHF7B On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.82506 | | | | 0.00 | 0 | |
| Total AHF7B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7B2 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.93149 | | | | 0.00 | 0 | |
| Total AHF7C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7C1 | | | | | | | | | | 0.00 | 0 | |
| AHF7C On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.89473 | | | | 0.00 | 0 | |
| Total AHF7C2 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For AHF7C2 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.93780 | | | | 0.00 | 0 | |
| Total AHF7D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D1 | | | | | | | | | | 0.00 | 0 | |
| AHF7D On 21/08/2025 Spot Bond | | | | | 0.00000 | 102.49216 | | | | 0.00 | 0 | |
| Total AHF7D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AHF7D2 | | | | | | | | | | 0.00 | 0 | |
| AIR02 On 30/04/2023 Spot Bond | | | 8.27500 | 99.90940 | 8.27500 | 99.93203 | | | | 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 | | | 10.70000 | 102.54275 | 10.70000 | 102.51323 | | | | 0.00 | 0 | |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 12.12000 | 94.41345 | 12.12000 | 94.38278 | | | | 0.00 | 0 | |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | |
| AIRF02 On 16/11/2027 Spot Bond | | | | | 0.00000 | 102.06718 | | | | 0.00 | 0 | |
| Total AIRF02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF02 | | | | | | | | | | 0.00 | 0 | |
| AIRF03 On 16/11/2029 Spot Bond | | | | | 0.00000 | 102.13340 | | | | 0.00 | 0 | |
| Total AIRF03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF03 | | | | | | | | | | 0.00 | 0 | |
| AIRF04 On 05/12/2032 Spot Bond | | | | | 0.00000 | 101.66748 | | | | 0.00 | 0 | |
| Total AIRF04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRF04 | | | | | | | | | | 0.00 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 6.58000 | 195.52588 | 6.58000 | 195.44423 | | | | 0.00 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.92279 | | | | 0.00 | 0 | |
| Total APF07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF07 | | | | | | | | | | 0.00 | 0 | |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.24569 | | | | 0.00 | 0 | |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | |
| APF14 On 22/09/2023 Spot Bond | | | | | 0.00000 | 101.20981 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total APF14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF14 | | | | | | | | | | 0.00 | 0 | |
| APF16 On 07/08/2024 Spot Bond | | | | | 0.00000 | 99.85195 | | | | 0.00 | 0 | |
| Total APF16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF16 | | | | | | | | | | 0.00 | 0 | |
| APF18 On 22/08/2025 Spot Bond | | | | | 0.00000 | 101.98017 | | | | 0.00 | 0 | |
| Total APF18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF18 | | | | | | | | | | 0.00 | 0 | |
| APF19 On 02/02/2026 Spot Bond | | | | | 0.00000 | 101.69282 | | | | 0.00 | 0 | |
| Total APF19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For APF19 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 30/09/2028 Spot Bond | | | | | 0.00000 | 101.11510 | | | | 0.00 | 0 | |
| Total ASC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC001 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 22/09/2023 Spot Bond | | | | | 0.00000 | 100.92595 | | | | 0.00 | 0 | |
| Total ASC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC002 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.04159 | | | | 0.00 | 0 | |
| Total ASC003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC003 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 29/04/2024 Spot Bond | | | | | 0.00000 | 101.04615 | | | | 0.00 | 0 | |
| Total ASC004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC004 | | | | | | | | | | 0.00 | 0 | |
| ASC00 On 28/03/2024 Spot Bond | | | | | 0.00000 | 100.78365 | | | | 0.00 | 0 | |
| Total ASC005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC005 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.82945 | | | | 0.00 | 0 | |
| Total ASC013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC013 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.82945 | | | | 0.00 | 0 | |
| Total ASC014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC014 | | | | | | | | | | 0.00 | 0 | |
| ASC01 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.82945 | | | | 0.00 | 0 | |
| Total ASC015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC015 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ASC016 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.39267 | | | | 0.00 | 0 | |
| Total ASC016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC016 | | | | | | | | | | 0.00 | 0 | |
| ASC017 On 17/08/2023 Spot Bond | | | | | 0.00000 | 100.33243 | | | | 0.00 | 0 | |
| Total ASC017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC017 | | | | | | | | | | 0.00 | 0 | |
| ASC018 On 18/08/2023 Spot Bond | | | | | 0.00000 | 100.30170 | | | | 0.00 | 0 | |
| Total ASC018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC018 | | | | | | | | | | 0.00 | 0 | |
| ASC019 On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.57615 | | | | 0.00 | 0 | |
| Total ASC019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASC019 | | | | | | | | | | 0.00 | 0 | |
| ASC020 On 28/04/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 25,000,000.00 |
| Total ASC020 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000.00 |
| Total For ASC020 | | | | | | | | | | 0.00 | 0 | 25,000,000.00 |
| ASC021 On 20/06/2028 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 25,000,000.00 |
| Total ASC021 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000.00 |
| Total For ASC021 | | | | | | | | | | 0.00 | 0 | 25,000,000.00 |
| ASN022 On 07/12/2033 Spot Bond | | | 5.38900 | 257.24256 | 5.38900 | 257.14307 | | | | 0.00 | 0 | |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | |
| ASN037 On 07/12/2033 Spot Bond | | | 5.99900 | 223.46316 | 5.99900 | 223.37309 | | | | 0.00 | 0 | |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | |
| ASN154 On 31/03/2028 Spot Bond | | | 5.32000 | 208.78550 | 5.32000 | 208.70529 | | | | 0.00 | 0 | |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | |
| ASN195 On 31/01/2038 Spot Bond | | | 5.33000 | 118.99946 | 5.33000 | 118.95351 | | | | 0.00 | 0 | |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | |
| ASN209 On 24/08/2025 Spot Bond | | | | | 0.00000 | 104.79292 | | | | 0.00 | 0 | |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | |
| ASN264 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.22723 | | | | 0.00 | 0 | |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.05425 | | | | 0.00 | 0 | |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.97007 | | | | 0.00 | 0 | |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | |
| ASN27 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.86485 | | | | 0.00 | 0 | |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.81166 | | | | 0.00 | 0 | |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | |
| ASN28 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.31156 | | | | 0.00 | 0 | |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | |
| ASN29 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.91470 | | | | 0.00 | 0 | |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | |
| ASN30 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.10221 | | | | 0.00 | 0 | |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.59396 | | | | 0.00 | 0 | |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 31/03/2029 Spot Bond | | | 4.89500 | 4.89500 | 4.89500 | 116.30933 | | | | 0.00 | 0 | |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | |
| ASN31 On 28/02/2033 Spot Bond | | | 5.49500 | 5.49500 | 5.49500 | 106.86112 | | | | 0.00 | 0 | |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.15835 | | | | 0.00 | 0 | |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | |
| ASN32 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.26479 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 99.84070 | | | | 0.00 | 0 | |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.75272 | | | | 0.00 | 0 | |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | |
| ASN33: On 31/01/2038 Spot Bond | | | 5.54000 | 116.12652 | 5.54000 | 116.08102 | | | | 0.00 | 0 | |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.11406 | | | | 0.00 | 0 | |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.57254 | | | | 0.00 | 0 | |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.19742 | | | | 0.00 | 0 | |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.08430 | | | | 0.00 | 0 | |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.08430 | | | | 0.00 | 0 | |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 101.62234 | | | | 0.00 | 0 | |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.33679 | | | | 0.00 | 0 | |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | |
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.19051 | | | | 0.00 | 0 | |
| Total ASN373 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN373 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN37: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.54377 | | | | 0.00 | 0 | |
| Total ASN374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN374 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.45924 | | | | 0.00 | 0 | |
| Total ASN381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN381 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.21553 | | | | 0.00 | 0 | |
| Total ASN383 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN383 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.21553 | | | | 0.00 | 0 | |
| Total ASN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN384 | | | | | | | | | | 0.00 | 0 | |
| ASN38: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.33082 | | | | 0.00 | 0 | |
| Total ASN388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN388 | | | | | | | | | | 0.00 | 0 | |
| ASN39: On 17/12/2025 Spot Bond | | | | | 0.00000 | 101.15109 | | | | 0.00 | 0 | |
| Total ASN399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN399 | | | | | | | | | | 0.00 | 0 | |
| ASN40: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.07234 | | | | 0.00 | 0 | |
| Total ASN409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN409 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.19130 | | | | 0.00 | 0 | |
| Total ASN415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN415 | | | | | | | | | | 0.00 | 0 | |
| ASN41: On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.42390 | | | | 0.00 | 0 | |
| Total ASN419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN419 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 29/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN420 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN420 | | | | | | | | | | 0.00 | 0 | |
| ASN42: On 20/12/2024 Spot Bond | | | | | 0.00000 | 103.52542 | | | | 0.00 | 0 | |
| Total ASN421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN421 | | | | | | | | | | 0.00 | 0 | |
| ASN44: On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.97718 | | | | 0.00 | 0 | |
| Total ASN449 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN449 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 23/06/2025 Spot Bond | | | | | 0.00000 | 100.99631 | | | | 0.00 | 0 | |
| Total ASN450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN450 | | | | | | | | | | 0.00 | 0 | |
| ASN45 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.08193 | | | | 0.00 | 0 | |
| Total ASN459 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN459 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.41422 | | | | 0.00 | 0 | |
| Total ASN460 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN460 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 17/07/2023 Spot Bond | | | | | 0.00000 | 100.41637 | | | | 0.00 | 0 | |
| Total ASN461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN461 | | | | | | | | | | 0.00 | 0 | |
| ASN46 On 31/01/2024 Spot Bond | | | 10.44500 | 10.44500 | 10.44500 | 101.62267 | | | | 0.00 | 0 | |
| Total ASN469 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN469 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/08/2024 Spot Bond | | | 11.13500 | 11.13500 | 11.13500 | 101.58664 | | | | 0.00 | 0 | |
| Total ASN470 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN470 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.02416 | | | | 0.00 | 0 | |
| Total ASN471 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN471 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.02657 | | | | 0.00 | 0 | |
| Total ASN472 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN472 | | | | | | | | | | 0.00 | 0 | |
| ASN47 On 17/08/2025 Spot Bond | | | | | 0.00000 | 101.57293 | | | | 0.00 | 0 | |
| Total ASN479 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN479 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.32068 | | | | 0.00 | 0 | |
| Total ASN480 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN480 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 25/08/2025 Spot Bond | | | | | 0.00000 | 132.56884 | | | | 0.00 | 0 | |
| Total ASN485 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN485 | | | | | | | | | | 0.00 | 0 | |
| ASN48 On 28/02/2025 Spot Bond | | | 10.92000 | 10.92000 | 10.92000 | 101.34809 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| Total ASN486 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN486 | | | | | | | | | | 0.00 | 0 | |
| ASN486 On 01/09/2025 Spot Bond | | | | | 0.00000 | 101.53250 | | | | 0.00 | 0 | |
| Total ASN489 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN489 | | | | | | | | | | 0.00 | 0 | |
| ASN489 On 15/09/2025 Spot Bond | | | | | 0.00000 | 101.14320 | | | | 0.00 | 0 | |
| Total ASN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN497 | | | | | | | | | | 0.00 | 0 | |
| ASN497 On 15/09/2025 Spot Bond | | | | | 0.00000 | 101.14320 | | | | 0.00 | 0 | |
| Total ASN498 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN498 | | | | | | | | | | 0.00 | 0 | |
| ASN500 On 28/09/2025 Spot Bond | | | | | 0.00000 | 101.04039 | | | | 0.00 | 0 | |
| Total ASN507 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN507 | | | | | | | | | | 0.00 | 0 | |
| ASN507 On 21/12/2026 Spot Bond | | | 10.49000 | 98.88493 | 10.49000 | 98.85716 | | | 933,610,000,000.00 | | 89,000,000 | 44,500,000 |
| Total ASN508 SPOT | | | | | | | | | 933,610,000,000.00 | | 89,000,000 | 44,500,000 |
| Total For ASN508 | | | | | | | | | 933,610,000,000.00 | | 89,000,000 | 44,500,000 |
| ASN508 On 21/12/2026 Spot Bond | | | 9.67000 | 98.51874 | 9.67000 | 98.49318 | | | 0.00 | | 0 | |
| Total ASN509 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For ASN509 | | | | | | | | | 0.00 | | 0 | |
| ASN510 On 21/12/2026 Spot Bond | | | 10.22000 | 97.52968 | 10.22000 | 97.50298 | | | 0.00 | | 0 | |
| Total ASN510 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For ASN510 | | | | | | | | | 0.00 | | 0 | |
| ASN510 On 21/12/2026 Spot Bond | | | 10.22000 | 97.52968 | 10.22000 | 97.50298 | | | 0.00 | | 0 | |
| Total ASN511 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For ASN511 | | | | | | | | | 0.00 | | 0 | |
| ASN520 On 31/07/2024 Spot Bond | | | 8.79500 | 102.66527 | 8.79500 | 102.64086 | | | 0.00 | | 0 | |
| Total ASN522 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For ASN522 | | | | | | | | | 0.00 | | 0 | |
| ASN522 On 31/07/2024 Spot Bond | | | 10.74500 | 103.14899 | 10.74500 | 103.11917 | | | 0.00 | | 0 | |
| Total ASN525 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For ASN525 | | | | | | | | | 0.00 | | 0 | |
| ASN530 On 31/07/2024 Spot Bond | | | 10.69500 | 103.13661 | 10.69500 | 103.10693 | | | 0.00 | | 0 | |
| Total ASN530 SPOT | | | | | | | | | 0.00 | | 0 | |
| Total For ASN530 | | | | | | | | | 0.00 | | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN53: On 31/01/2024 Spot Bond | | | 10.19500 | 102.87799 | 10.19500 | 102.84974 | | | | 0.00 | 0 | |
| Total ASN532 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN532 | | | | | | | | | | 0.00 | 0 | |
| ASN53: On 31/01/2024 Spot Bond | | | 10.19500 | 102.87799 | 10.19500 | 102.84974 | | | | 0.00 | 0 | |
| Total ASN538 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN538 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.86551 | | | | 0.00 | 0 | |
| Total ASN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN540 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02562 | | | | 0.00 | 0 | |
| Total ASN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN541 | | | | | | | | | | 0.00 | 0 | |
| ASN54: On 31/07/2023 Spot Bond | | | 10.83000 | 102.62051 | 10.83000 | 102.59084 | | | | 0.00 | 0 | |
| Total ASN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN545 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.92000 | 102.34199 | 10.92000 | 102.31193 | | | | 0.00 | 0 | |
| Total ASN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN557 | | | | | | | | | | 0.00 | 0 | |
| ASN55: On 31/01/2024 Spot Bond | | | 10.78000 | 102.51562 | 10.78000 | 102.48590 | | | | 0.00 | 0 | |
| Total ASN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN558 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 05/02/2024 Spot Bond | | | | | 0.00000 | 100.81089 | | | | 0.00 | 0 | |
| Total ASN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN560 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.25080 | | | | 0.00 | 0 | |
| Total ASN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN568 | | | | | | | | | | 0.00 | 0 | |
| ASN56: On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.47589 | | | | 0.00 | 0 | |
| Total ASN569 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN569 | | | | | | | | | | 0.00 | 0 | |
| ASN58: On 18/03/2024 Spot Bond | | | | | 0.00000 | 95.46163 | | | | 0.00 | 0 | |
| Total ASN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN587 | | | | | | | | | | 0.00 | 0 | |
| ASN59: On 31/01/2024 Spot Bond | | | 10.27000 | 101.60659 | 10.27000 | 101.57848 | | | | 0.00 | 0 | |
| Total ASN595 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN595 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 23/04/2026 Spot Bond | | | | | 0.00000 | 100.24275 | | | | 0.00 | 0 | |
| Total ASN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN601 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.85679 | | | | 0.00 | 0 | |
| Total ASN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN602 | | | | | | | | | | 0.00 | 0 | |
| ASN60 On 31/01/2030 Spot Bond | | | | | 0.00000 | 99.13863 | | | | 0.00 | 0 | |
| Total ASN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN607 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02878 | | | | 0.00 | 0 | |
| Total ASN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN610 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.08612 | | | | 0.00 | 0 | |
| Total ASN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN611 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 06/05/2024 Spot Bond | | | | | 0.00000 | 93.77573 | | | | 0.00 | 0 | |
| Total ASN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN613 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.06944 | | | | 0.00 | 0 | |
| Total ASN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN614 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.97297 | | | | 0.00 | 0 | |
| Total ASN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN617 | | | | | | | | | | 0.00 | 0 | |
| ASN61 On 11/05/2023 Spot Bond | | | | | 0.00000 | 92.97829 | | | | 0.00 | 0 | |
| Total ASN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN619 | | | | | | | | | | 0.00 | 0 | |
| ASN62 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.03196 | | | | 0.00 | 0 | |
| Total ASN624 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN624 | | | | | | | | | | 0.00 | 0 | |
| ASN62 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.91523 | | | | 0.00 | 0 | |
| Total ASN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN627 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.83563 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN632 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.17949 | | | | 0.00 | 0 | |
| Total ASN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN633 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.25753 | | | | 0.00 | 0 | |
| Total ASN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN634 | | | | | | | | | | 0.00 | 0 | |
| ASN63 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.61302 | | | | 0.00 | 0 | |
| Total ASN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN635 | | | | | | | | | | 0.00 | 0 | |
| ASN64 On 06/05/2024 Spot Bond | | | | | 0.00000 | 99.96940 | | | | 0.00 | 0 | |
| Total ASN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN644 | | | | | | | | | | 0.00 | 0 | |
| ASN64 On 12/07/2024 Spot Bond | | | | | 0.00000 | 101.38741 | | | | 0.00 | 0 | |
| Total ASN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN645 | | | | | | | | | | 0.00 | 0 | |
| ASN64 On 08/07/2026 Spot Bond | | | | | 0.00000 | 100.58922 | | | | 0.00 | 0 | |
| Total ASN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN646 | | | | | | | | | | 0.00 | 0 | |
| ASN65 On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.00598 | | | | 0.00 | 0 | |
| Total ASN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN658 | | | | | | | | | | 0.00 | 0 | |
| ASN66 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.94980 | | | | 0.00 | 0 | |
| Total ASN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN667 | | | | | | | | | | 0.00 | 0 | |
| ASN66 On 02/04/2026 Spot Bond | | | | | 0.00000 | 101.75432 | | | | 0.00 | 0 | |
| Total ASN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN669 | | | | | | | | | | 0.00 | 0 | |
| ASN67 On 29/06/2026 Spot Bond | | | | | 0.00000 | 100.88476 | | | | 0.00 | 0 | |
| Total ASN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN679 | | | | | | | | | | 0.00 | 0 | |
| ASN68 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.26259 | | | | 0.00 | 0 | |
| Total ASN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN681 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN68: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.25634 | | | | 0.00 | 0 | |
| Total ASN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN682 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.91979 | | | | 0.00 | 0 | |
| Total ASN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN683 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 22/06/2026 Spot Bond | | | | | 0.00000 | 94.66082 | | | | 0.00 | 0 | |
| Total ASN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN684 | | | | | | | | | | 0.00 | 0 | |
| ASN68: On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.03231 | | | | 0.00 | 0 | |
| Total ASN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN685 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.12743 | | | | 0.00 | 0 | |
| Total ASN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN692 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.02817 | | | | 0.00 | 0 | |
| Total ASN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN693 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.12743 | | | | 0.00 | 0 | |
| Total ASN694 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN694 | | | | | | | | | | 0.00 | 0 | |
| ASN69: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.13985 | | | | 0.00 | 0 | |
| Total ASN695 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN695 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.13757 | | | | 0.00 | 0 | |
| Total ASN700 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN700 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.14352 | | | | 0.00 | 0 | |
| Total ASN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN702 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.37922 | | | | 0.00 | 0 | |
| Total ASN703 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN703 | | | | | | | | | | 0.00 | 0 | |
| ASN70: On 09/11/2026 Spot Bond | | | | | 0.00000 | 99.83783 | | | | 0.00 | 0 | |
| Total ASN707 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN707 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 04/05/2024 Spot Bond | | | | | 0.00000 | 99.86441 | | | | 0.00 | 0 | |
| Total ASN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN713 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 19/08/2023 Spot Bond | | | | | 0.00000 | 102.04779 | | | | 0.00 | 0 | |
| Total ASN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN714 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.01484 | | | | 0.00 | 0 | |
| Total ASN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN715 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.51973 | | | | 0.00 | 0 | |
| Total ASN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN716 | | | | | | | | | | 0.00 | 0 | |
| ASN71: On 30/09/2024 Spot Bond | | | | | 0.00000 | 100.76720 | | | | 0.00 | 0 | |
| Total ASN718 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN718 | | | | | | | | | | 0.00 | 0 | |
| ASN72: On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.32207 | | | | 0.00 | 0 | |
| Total ASN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN721 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.53427 | | | | 0.00 | 0 | |
| Total ASN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN733 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/07/2026 Spot Bond | | | | | 0.00000 | 100.02756 | | | | 0.00 | 0 | |
| Total ASN735 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN735 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.79460 | | | | 0.00 | 0 | |
| Total ASN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN736 | | | | | | | | | | 0.00 | 0 | |
| ASN73: On 31/03/2026 Spot Bond | | | | | 0.00000 | 101.01244 | | | | 0.00 | 0 | |
| Total ASN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN737 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.10786 | | | | 0.00 | 0 | |
| Total ASN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN742 | | | | | | | | | | 0.00 | 0 | |
| ASN74: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.11974 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN746 | | | | | | | | | | 0.00 | 0 | |
| ASN746 On 25/11/2024 Spot Bond | | | | | 0.00000 | 95.63160 | | | | 0.00 | 0 | |
| Total ASN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN747 | | | | | | | | | | 0.00 | 0 | |
| ASN747 On 31/10/2026 Spot Bond | | | | | 0.00000 | 100.02635 | | | | 0.00 | 0 | |
| Total ASN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN748 | | | | | | | | | | 0.00 | 0 | |
| ASN748 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.27015 | | | | 0.00 | 0 | |
| Total ASN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN769 | | | | | | | | | | 0.00 | 0 | |
| ASN769 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.21917 | | | | 0.00 | 0 | |
| Total ASN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN770 | | | | | | | | | | 0.00 | 0 | |
| ASN770 On 21/12/2026 Spot Bond | | | 9.92384 | 9.92384 | 9.92384 | 105.53426 | | | | 0.00 | 0 | |
| Total ASN783 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN783 | | | | | | | | | | 0.00 | 0 | |
| ASN783 On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.51992 | | | | 0.00 | 0 | |
| Total ASN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN791 | | | | | | | | | | 0.00 | 0 | |
| ASN791 On 31/01/2024 Spot Bond | | | 10.49000 | 10.49000 | 10.49000 | 102.35670 | | | | 0.00 | 0 | |
| Total ASN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN796 | | | | | | | | | | 0.00 | 0 | |
| ASN800 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.02856 | | | | 0.00 | 0 | |
| Total ASN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN803 | | | | | | | | | | 0.00 | 0 | |
| ASN803 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02624 | | | | 0.00 | 0 | |
| Total ASN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN804 | | | | | | | | | | 0.00 | 0 | |
| ASN804 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02628 | | | | 0.00 | 0 | |
| Total ASN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN806 | | | | | | | | | | 0.00 | 0 | |
| ASN806 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.97856 | | | | 0.00 | 0 | |
| Total ASN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN808 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN818 On 06/04/2025 Spot Bond | | | | | 0.00000 | 100.80809 | | | | 0.00 | 0 | |
| Total ASN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN818 | | | | | | | | | | 0.00 | 0 | |
| ASN820 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.82431 | | | | 0.00 | 0 | |
| Total ASN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN820 | | | | | | | | | | 0.00 | 0 | |
| ASN821 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.56548 | | | | 0.00 | 0 | |
| Total ASN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN821 | | | | | | | | | | 0.00 | 0 | |
| ASN822 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.95547 | | | | 0.00 | 0 | |
| Total ASN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN822 | | | | | | | | | | 0.00 | 0 | |
| ASN823 On 31/01/2037 Spot Bond | | | | | 0.00000 | 91.05933 | | | | 0.00 | 0 | |
| Total ASN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN823 | | | | | | | | | | 0.00 | 0 | |
| ASN824 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.58683 | | | | 0.00 | 0 | |
| Total ASN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN824 | | | | | | | | | | 0.00 | 0 | |
| ASN825 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.66738 | | | | 0.00 | 0 | |
| Total ASN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN825 | | | | | | | | | | 0.00 | 0 | |
| ASN826 On 08/04/2025 Spot Bond | | | | | 0.00000 | 100.66620 | | | | 0.00 | 0 | |
| Total ASN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN826 | | | | | | | | | | 0.00 | 0 | |
| ASN831 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.57543 | | | | 0.00 | 0 | |
| Total ASN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN831 | | | | | | | | | | 0.00 | 0 | |
| ASN832 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.52200 | | | | 0.00 | 0 | |
| Total ASN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN832 | | | | | | | | | | 0.00 | 0 | |
| ASN833 On 14/04/2027 Spot Bond | | | | | 0.00000 | 100.52200 | | | | 0.00 | 0 | |
| Total ASN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN833 | | | | | | | | | | 0.00 | 0 | |
| ASN834 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02874 | | | | 0.00 | 0 | |
| Total ASN834 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN834 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.15738 | | | | 0.00 | 0 | |
| Total ASN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN837 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.32141 | | | | 0.00 | 0 | |
| Total ASN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN838 | | | | | | | | | | 0.00 | 0 | |
| ASN83 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.31981 | | | | 0.00 | 0 | |
| Total ASN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN839 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 21/04/2027 Spot Bond | | | | | 0.00000 | 100.31981 | | | | 0.00 | 0 | |
| Total ASN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN840 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 22/04/2027 Spot Bond | | | | | 0.00000 | 100.24866 | | | | 0.00 | 0 | |
| Total ASN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN841 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 25/04/2042 Spot Bond | | | | | 0.00000 | 100.40311 | | | | 0.00 | 0 | |
| Total ASN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN842 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 29/04/2025 Spot Bond | | | | | 0.00000 | 100.02889 | | | | 0.00 | 0 | |
| Total ASN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN848 | | | | | | | | | | 0.00 | 0 | |
| ASN84 On 29/04/2025 Spot Bond | | | | | 0.00000 | 100.02875 | | | | 0.00 | 0 | |
| Total ASN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN849 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.10795 | | | | 0.00 | 0 | |
| Total ASN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN851 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.13190 | | | | 0.00 | 0 | |
| Total ASN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN852 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.79467 | | | | 0.00 | 0 | |
| Total ASN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN856 | | | | | | | | | | 0.00 | 0 | |
| ASN85 On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.40573 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN857 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 01/06/2027 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total ASN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN860 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 29/10/2025 Spot Bond | | | | | 0.00000 | 100.02660 | | | | 0.00 | 0 | |
| Total ASN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN861 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 25/04/2042 Spot Bond | | | | | 0.00000 | 102.24040 | | | | 0.00 | 0 | |
| Total ASN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN862 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.65239 | | | | 0.00 | 0 | |
| Total ASN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN863 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.38387 | | | | 0.00 | 0 | |
| Total ASN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN864 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.38387 | | | | 0.00 | 0 | |
| Total ASN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN865 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 09/06/2023 Spot Bond | | | | | 0.00000 | 101.22721 | | | | 0.00 | 0 | |
| Total ASN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN866 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.24763 | | | | 0.00 | 0 | |
| Total ASN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN867 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.24763 | | | | 0.00 | 0 | |
| Total ASN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN868 | | | | | | | | | | 0.00 | 0 | |
| ASN86(On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.99019 | | | | 0.00 | 0 | |
| Total ASN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN869 | | | | | | | | | | 0.00 | 0 | |
| ASN87(On 21/06/2027 Spot Bond | | | | | 0.00000 | 101.01837 | | | | 0.00 | 0 | |
| Total ASN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN872 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN87: On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.26243 | | | | 0.00 | 0 | |
| Total ASN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN878 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.25055 | | | | 0.00 | 0 | |
| Total ASN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN880 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total ASN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN881 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.43978 | | | | 0.00 | 0 | |
| Total ASN885 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN885 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 18/04/2029 Spot Bond | | | | | 0.00000 | 100.41914 | | | | 0.00 | 0 | |
| Total ASN886 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN886 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 29/06/2028 Spot Bond | | | | | 0.00000 | 100.92474 | | | | 0.00 | 0 | |
| Total ASN887 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN887 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 15/09/2028 Spot Bond | | | | | 0.00000 | 101.30341 | | | | 0.00 | 0 | |
| Total ASN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN888 | | | | | | | | | | 0.00 | 0 | |
| ASN88: On 31/01/2024 Spot Bond | | | 11.37000 | 103.10910 | 11.37000 | 103.07761 | | | | 0.00 | 0 | |
| Total ASN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN889 | | | | | | | | | | 0.00 | 0 | |
| ASN90: On 20/06/2027 Spot Bond | | | | | 0.00000 | 92.84242 | | | | 0.00 | 0 | |
| Total ASN902 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN902 | | | | | | | | | | 0.00 | 0 | |
| ASN90: On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.12515 | | | | 0.00 | 0 | |
| Total ASN903 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN903 | | | | | | | | | | 0.00 | 0 | |
| ASN90: On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.09597 | | | | 0.00 | 0 | |
| Total ASN904 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN904 | | | | | | | | | | 0.00 | 0 | |
| ASN91: On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.82944 | | | | 0.00 | 0 | |
| Total ASN913 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For ASN913 | | | | | | | | | | 0.00 | 0 | |
| ASN913 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.86419 | | | | 0.00 | 0 | |
| Total ASN915 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN915 | | | | | | | | | | 0.00 | 0 | |
| ASN915 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.82944 | | | | 0.00 | 0 | |
| Total ASN916 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN916 | | | | | | | | | | 0.00 | 0 | |
| ASN916 On 31/07/2027 Spot Bond | | | | | 0.00000 | 101.79467 | | | | 0.00 | 0 | |
| Total ASN917 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN917 | | | | | | | | | | 0.00 | 0 | |
| ASN917 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.81206 | | | | 0.00 | 0 | |
| Total ASN918 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN918 | | | | | | | | | | 0.00 | 0 | |
| ASN918 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.83813 | | | | 0.00 | 0 | |
| Total ASN919 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN919 | | | | | | | | | | 0.00 | 0 | |
| ASN919 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.81206 | | | | 0.00 | 0 | |
| Total ASN920 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN920 | | | | | | | | | | 0.00 | 0 | |
| ASN920 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.83813 | | | | 0.00 | 0 | |
| Total ASN921 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN921 | | | | | | | | | | 0.00 | 0 | |
| ASN921 On 20/12/2027 Spot Bond | | | | | 0.00000 | 95.05457 | | | | 0.00 | 0 | |
| Total ASN930 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN930 | | | | | | | | | | 0.00 | 0 | |
| ASN930 On 20/12/2027 Spot Bond | | | | | 0.00000 | 91.11776 | | | | 0.00 | 0 | |
| Total ASN932 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN932 | | | | | | | | | | 0.00 | 0 | |
| ASN932 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.20287 | | | | 0.00 | 0 | |
| Total ASN934 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN934 | | | | | | | | | | 0.00 | 0 | |
| ASN934 On 20/12/2027 Spot Bond | | | | | 0.00000 | 104.59612 | | | | 0.00 | 0 | |
| Total ASN936 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN936 | | | | | | | | | | 0.00 | 0 | |
| ASN936 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.29218 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ASN937 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN937 | | | | | | | | | | 0.00 | 0 | |
| ASN937 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02719 | | | | 0.00 | 0 | |
| Total ASN938 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN938 | | | | | | | | | | 0.00 | 0 | |
| ASN938 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.21499 | | | | 0.00 | 0 | |
| Total ASN940 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN940 | | | | | | | | | | 0.00 | 0 | |
| ASN940 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.17102 | | | | 0.00 | 0 | |
| Total ASN941 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN941 | | | | | | | | | | 0.00 | 0 | |
| ASN941 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.13160 | | | | 0.00 | 0 | |
| Total ASN943 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN943 | | | | | | | | | | 0.00 | 0 | |
| ASN943 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.35152 | | | | 0.00 | 0 | |
| Total ASN944 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN944 | | | | | | | | | | 0.00 | 0 | |
| ASN944 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.09903 | | | | 0.00 | 0 | |
| Total ASN948 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN948 | | | | | | | | | | 0.00 | 0 | |
| ASN948 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.10795 | | | | 0.00 | 0 | |
| Total ASN950 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN950 | | | | | | | | | | 0.00 | 0 | |
| ASN950 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.79467 | | | | 0.00 | 0 | |
| Total ASN951 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN951 | | | | | | | | | | 0.00 | 0 | |
| ASN951 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.02869 | | | | 0.00 | 0 | |
| Total ASN952 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN952 | | | | | | | | | | 0.00 | 0 | |
| ASN952 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.27438 | | | | 0.00 | 0 | |
| Total ASN953 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN953 | | | | | | | | | | 0.00 | 0 | |
| ASN953 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.14111 | | | | 0.00 | 0 | |
| Total ASN954 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN954 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN95: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.07234 | | | | 0.00 | 0 | |
| Total ASN955 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN955 | | | | | | | | | | 0.00 | 0 | |
| ASN96: On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.94581 | | | | 0.00 | 0 | |
| Total ASN960 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN960 | | | | | | | | | | 0.00 | 0 | |
| ASN96: On 07/12/2027 Spot Bond | | | | | 0.00000 | 110.18476 | | | | 0.00 | 0 | |
| Total ASN964 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN964 | | | | | | | | | | 0.00 | 0 | |
| ASN97: On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.33372 | | | | 0.00 | 0 | |
| Total ASN973 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN973 | | | | | | | | | | 0.00 | 0 | |
| ASN97: On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.09610 | | | | 0.00 | 0 | |
| Total ASN974 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN974 | | | | | | | | | | 0.00 | 0 | |
| ASN97: On 24/01/2025 Spot Bond | | | | | 0.00000 | 86.72267 | | | | 0.00 | 0 | |
| Total ASN975 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN975 | | | | | | | | | | 0.00 | 0 | |
| ASN97: On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.02965 | | | | 0.00 | 0 | |
| Total ASN977 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN977 | | | | | | | | | | 0.00 | 0 | |
| ASN97: On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.16746 | | | | 0.00 | 0 | |
| Total ASN979 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN979 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 02/04/2029 Spot Bond | | | | | 0.00000 | 100.69486 | | | | 0.00 | 0 | |
| Total ASN980 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN980 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 14/02/2026 Spot Bond | | | | | 0.00000 | 79.66402 | | | | 0.00 | 0 | |
| Total ASN981 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN981 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.06426 | | | | 0.00 | 0 | |
| Total ASN982 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN982 | | | | | | | | | | 0.00 | 0 | |
| ASN98: On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.68252 | | | | 0.00 | 0 | |
| Total ASN983 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For ASN983 | | | | | | | | | | 0.00 | 0 | |
| ASN98 On 17/02/2028 Spot Bond | | | | | 0.00000 | 101.88496 | | | | 0.00 | 0 | |
| Total ASN984 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN984 | | | | | | | | | | 0.00 | 0 | |
| ASN98 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.55942 | | | | 0.00 | 0 | |
| Total ASN985 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN985 | | | | | | | | | | 0.00 | 0 | |
| ASN98 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.53692 | | | | 0.00 | 0 | |
| Total ASN986 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN986 | | | | | | | | | | 0.00 | 0 | |
| ASN99 On 01/08/2023 Spot Bond | | | | | 0.00000 | 101.27820 | | | | 0.00 | 0 | |
| Total ASN991 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN991 | | | | | | | | | | 0.00 | 0 | |
| ASN99 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.08880 | | | | 0.00 | 0 | |
| Total ASN992 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN992 | | | | | | | | | | 0.00 | 0 | |
| ASN99 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.52888 | | | | 0.00 | 0 | |
| Total ASN994 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN994 | | | | | | | | | | 0.00 | 0 | |
| ASN99 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.50763 | | | | 0.00 | 0 | |
| Total ASN995 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN995 | | | | | | | | | | 0.00 | 0 | |
| ASN99 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.48671 | | | | 0.00 | 0 | |
| Total ASN996 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN996 | | | | | | | | | | 0.00 | 0 | |
| ASN99 On 28/02/2028 Spot Bond | | | | | 0.00000 | 101.24318 | | | | 0.00 | 0 | |
| Total ASN997 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ASN997 | | | | | | | | | | 0.00 | 0 | |
| BAW33 On 13/10/2023 Spot Bond | | | 7.38000 | 99.80586 | 7.38000 | 99.78632 | | | | 0.00 | 0 | |
| Total BAW33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW33 | | | | | | | | | | 0.00 | 0 | |
| BAW34 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.03241 | | | | 0.00 | 1,300,000,000 | 1,150,000,000 |
| Total BAW34 SPOT | | | | | | | | | | 0.00 | 1,300,000,000 | 1,150,000,000 |
| Total For BAW34 | | | | | | | | | | 0.00 | 1,300,000,000 | 1,150,000,000 |
| BAW36 On 18/02/2024 Spot Bond | | | | | 0.00000 | 102.41228 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total BAW36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW36 | | | | | | | | | | 0.00 | 0 | |
| BAW37 On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.54164 | | | | 0.00 | 0 | |
| Total BAW37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAW37 | | | | | | | | | | 0.00 | 0 | |
| BAW38 On 12/07/2027 Spot Bond | | | | | 0.00000 | 101.06422 | | | | 0.00 | 700,000,000 | 1,450,000,000 |
| Total BAW38 SPOT | | | | | | | | | | 0.00 | 700,000,000 | 1,450,000,000 |
| Total For BAW38 | | | | | | | | | | 0.00 | 700,000,000 | 1,450,000,000 |
| BAWGL On 22/08/2025 Spot Bond | | | | | 0.00000 | 101.82213 | | | | 0.00 | 0 | |
| Total BAWGL1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAWGL1 | | | | | | | | | | 0.00 | 0 | |
| BAWGL On 22/08/2027 Spot Bond | | | | | 0.00000 | 102.06133 | | | | 0.00 | 0 | |
| Total BAWGL2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAWGL2 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 31/03/2026 Spot Bond | | | 12.12000 | 12.12000 | 12.12000 | 101.21542 | | | | 0.00 | 0 | |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | |
| BAYA7 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.52881 | | | | 0.00 | 0 | |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | |
| BAYA8 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.84017 | | | | 0.00 | 0 | |
| Total BAYA80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA80 | | | | | | | | | | 0.00 | 0 | |
| BAYA8 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.22909 | | | | 0.00 | 0 | |
| Total BAYA82 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA82 | | | | | | | | | | 0.00 | 0 | |
| BAYA8 On 31/12/2023 Spot Bond | | | | | 0.00000 | 101.16680 | | | | 0.00 | 0 | |
| Total BAYA85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA85 | | | | | | | | | | 0.00 | 0 | |
| BAYA8 On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.25220 | | | | 0.00 | 0 | |
| Total BAYA87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA87 | | | | | | | | | | 0.00 | 0 | |
| BAYA8 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.77842 | | | | 0.00 | 0 | |
| Total BAYA88 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA88 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA85 On 30/06/2024 Spot Bond | | | | | 0.00000 | 99.73435 | | | | 0.00 | 0 | |
| Total BAYA89 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA89 | | | | | | | | | | 0.00 | 0 | |
| BAYA90 On 30/06/2024 Spot Bond | | | | | 0.00000 | 101.24109 | | | | 0.00 | 0 | |
| Total BAYA90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA90 | | | | | | | | | | 0.00 | 0 | |
| BAYA91 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.10156 | | | | 0.00 | 0 | |
| Total BAYA91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA91 | | | | | | | | | | 0.00 | 0 | |
| BAYA92 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.12313 | | | | 0.00 | 0 | |
| Total BAYA92 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA92 | | | | | | | | | | 0.00 | 0 | |
| BAYA93 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.10100 | | | | 0.00 | 0 | |
| Total BAYA93 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA93 | | | | | | | | | | 0.00 | 0 | |
| BAYA94 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.82409 | | | | 0.00 | 0 | |
| Total BAYA94 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA94 | | | | | | | | | | 0.00 | 0 | |
| BAYA95 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.09229 | | | | 0.00 | 0 | |
| Total BAYA95 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA95 | | | | | | | | | | 0.00 | 0 | |
| BAYA96 On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.37456 | | | | 0.00 | 0 | |
| Total BAYA96 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA96 | | | | | | | | | | 0.00 | 0 | |
| BAYA97 On 30/06/2023 Spot Bond | | | | | 0.00000 | 101.16804 | | | | 0.00 | 0 | |
| Total BAYA97 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA97 | | | | | | | | | | 0.00 | 0 | |
| BAYA98 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.16706 | | | | 0.00 | 0 | |
| Total BAYA98 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA98 | | | | | | | | | | 0.00 | 0 | |
| BAYA99 On 30/09/2027 Spot Bond | | | | | 0.00000 | 101.13638 | | | | 0.00 | 0 | |
| Total BAYA99 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYA99 | | | | | | | | | | 0.00 | 0 | |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.27740 | | | | 0.00 | 0 | |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.37311 | | | | 0.00 | 0 | |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | |
| BAYB1 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.29985 | | | | 0.00 | 0 | |
| Total BAYB16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB16 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.27779 | | | | 0.00 | 0 | |
| Total BAYB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB21 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.26919 | | | | 0.00 | 0 | |
| Total BAYB22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB22 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.27740 | | | | 0.00 | 0 | |
| Total BAYB23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB23 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.27779 | | | | 0.00 | 0 | |
| Total BAYB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BAYB24 | | | | | | | | | | 0.00 | 0 | |
| BAYB2 On 30/09/2025 Spot Bond | | | | | 0.00000 | 101.32187 | | | | 0.00 | 0 | 1,030,000,00 |
| Total BAYB25 SPOT | | | | | | | | | | 0.00 | 0 | 1,030,000,00 |
| Total For BAYB25 | | | | | | | | | | 0.00 | 0 | 1,030,000,00 |
| BD030 On 18/04/2028 Spot Bond | | | 9.22500 | 9.22500 | 9.22500 | 96.00650 | | | | 0.00 | 0 | |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 99.94270 | | | | 0.00 | 0 | |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | |
| BDX35 On 16/06/2026 Spot Bond | | | | | 0.00000 | 101.41067 | | | | 0.00 | 0 | |
| Total BDX35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX35 | | | | | | | | | | 0.00 | 0 | |
| BDX36 On 01/02/2030 Spot Bond | | | | | 0.00000 | 96.07854 | | | | 0.00 | 0 | |
| Total BDX36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX36 | | | | | | | | | | 0.00 | 0 | |
| BDX37 On 16/09/2033 Spot Bond | | | | | 0.00000 | 79.16480 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BDX37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX37 | | | | | | | | | | 0.00 | 0 | |
| BDX39 On 01/02/2030 Spot Bond | | | | | 0.00000 | 94.02276 | | | | 0.00 | 0 | |
| Total BDX39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX39 | | | | | | | | | | 0.00 | 0 | |
| BDX40 On 16/09/2033 Spot Bond | | | | | 0.00000 | 79.14052 | | | | 0.00 | 0 | |
| Total BDX40 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX40 | | | | | | | | | | 0.00 | 0 | |
| BDX44 On 19/12/2023 Spot Bond | | | | | 0.00000 | 101.06799 | | | | 0.00 | 0 | |
| Total BDX44 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX44 | | | | | | | | | | 0.00 | 0 | |
| BDX45 On 03/01/2024 Spot Bond | | | | | 0.00000 | 100.77813 | | | | 0.00 | 0 | |
| Total BDX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX45 | | | | | | | | | | 0.00 | 0 | |
| BDX46 On 04/03/2024 Spot Bond | | | | | 0.00000 | 101.37988 | | | | 0.00 | 0 | |
| Total BDX46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX46 | | | | | | | | | | 0.00 | 0 | |
| BDX47 On 03/01/2024 Spot Bond | | | | | 0.00000 | 100.78621 | | | | 0.00 | 0 | |
| Total BDX47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX47 | | | | | | | | | | 0.00 | 0 | |
| BDX48 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.82862 | | | | 0.00 | 0 | |
| Total BDX48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BDX48 | | | | | | | | | | 0.00 | 0 | |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 105.06005 | | | | 0.00 | 0 | |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.34045 | | | | 0.00 | 0 | |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.25418 | | | | 0.00 | 0 | |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | |
| BID11 On 15/11/2023 Spot Bond | | | 8.89000 | 104.86236 | 8.89000 | 104.83717 | | | | 0.00 | 0 | |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.53140 | | | | 0.00 | 0 | |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | |
| BID15 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.39622 | | | | 0.00 | 0 | |
| Total BID15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID15 | | | | | | | | | | 0.00 | 0 | |
| BID16 On 24/06/2025 Spot Bond | | | | | 0.00000 | 100.90176 | | | | 0.00 | 0 | |
| Total BID16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID16 | | | | | | | | | | 0.00 | 0 | |
| BID17 On 24/06/2027 Spot Bond | | | | | 0.00000 | 100.92230 | | | | 0.00 | 0 | |
| Total BID17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BID17 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.13971 | | | | 0.00 | 0 | |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 100.61201 | | | | 0.00 | 0 | |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 05/01/2025 Spot Bond | | | | | 0.00000 | 98.43700 | | | | 0.00 | 0 | |
| Total BNPP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP05 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 03/01/2025 Spot Bond | | | | | 0.00000 | 75.13800 | | | | 0.00 | 0 | |
| Total BNPP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP06 | | | | | | | | | | 0.00 | 0 | |
| BNPP0 On 06/07/2026 Spot Bond | | | | | 0.00000 | 55.74500 | | | | 0.00 | 0 | |
| Total BNPP09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP09 | | | | | | | | | | 0.00 | 0 | |
| BNPP1 On 05/07/2027 Spot Bond | | | | | 0.00000 | 51.57900 | | | | 0.00 | 0 | |
| Total BNPP13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPP13 | | | | | | | | | | 0.00 | 0 | |
| BNPS0 On 01/03/2028 Spot Bond | | | | | 0.00000 | 101.52510 | | | | 0.00 | 0 | |
| Total BNPS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPS01 | | | | | | | | | | 0.00 | 0 | |
| BNPS0 On 01/03/2029 Spot Bond | | | | | 0.00000 | 101.54223 | | | | 0.00 | 0 | |
| Total BNPS02 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For BNPS02 | | | | | | | | | | 0.00 | 0 | |
| BNPS0: On 15/02/2030 Spot Bond | | | | | 0.00000 | 101.20179 | | | | 0.00 | 0 | |
| Total BNPS03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BNPS03 | | | | | | | | | | 0.00 | 0 | |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.67406 | | | | 0.00 | 0 | |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 19/11/2024 Spot Bond | | | | | 0.00000 | 102.05598 | | | | 0.00 | 0 | |
| Total BPPF20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF20 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 16/07/2023 Spot Bond | | | | | 0.00000 | 100.53451 | | | | 0.00 | 0 | |
| Total BPPF23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF23 | | | | | | | | | | 0.00 | 0 | |
| BPPF2: On 12/10/2023 Spot Bond | | | | | 0.00000 | 100.61199 | | | | 0.00 | 0 | |
| Total BPPF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF27 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/11/2023 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | |
| Total BPPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF30 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 24/08/2024 Spot Bond | | | | | 0.00000 | 101.71814 | | | | 0.00 | 0 | |
| Total BPPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF32 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 10/05/2023 Spot Bond | | | | | 0.00000 | 99.83703 | | | | 0.00 | 0 | |
| Total BPPF34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF34 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 03/07/2023 Spot Bond | | | | | 0.00000 | 100.73212 | | | | 0.00 | 0 | |
| Total BPPF35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF35 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 11/01/2024 Spot Bond | | | | | 0.00000 | 100.54224 | | | | 0.00 | 0 | |
| Total BPPF36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF36 | | | | | | | | | | 0.00 | 0 | |
| BPPF3: On 31/03/2024 Spot Bond | | | | | 0.00000 | 101.38932 | | | | 0.00 | 0 | |
| Total BPPF37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BPPF37 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2: On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.85655 | | | | 0.00 | 0 | |
| Total BWZJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ24 | | | | | | | | | | 0.00 | 0 | |
| BWZJ2 On 11/02/2025 Spot Bond | | | | | 0.00000 | 100.11143 | | | | 0.00 | 0 | |
| Total BWZJ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BWZJ25 | | | | | | | | | | 0.00 | 0 | |
| BYA10 On 30/09/2026 Spot Bond | | | | | 0.00000 | 101.11425 | | | | 0.00 | 0 | |
| Total BYA100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA100 | | | | | | | | | | 0.00 | 0 | |
| BYA10 On 30/09/2025 Spot Bond | | | | | 0.00000 | 101.09213 | | | | 0.00 | 0 | |
| Total BYA101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For BYA101 | | | | | | | | | | 0.00 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.40045 | | | | 0.00 | 0 | |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | |
| CBL30 On 02/11/2024 Spot Bond | | | | | 0.00000 | 100.02371 | | | | 0.00 | 0 | |
| Total CBL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL30 | | | | | | | | | | 0.00 | 0 | |
| CBL31 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.79213 | | | | 0.00 | 0 | |
| Total CBL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CBL31 | | | | | | | | | | 0.00 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 8.72000 | 105.03039 | 8.72000 | 105.00560 | | | | 0.00 | 0 | |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 8.92000 | 107.32415 | 8.92000 | 107.29843 | | | | 0.00 | 0 | |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | |
| CCT03 On 15/03/2025 Spot Bond | | | 9.57000 | 104.14760 | 9.57000 | 104.12115 | | | | 0.00 | 0 | |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | |
| CCT04 On 17/07/2027 Spot Bond | | | 10.61000 | 10.61000 | 10.61000 | 102.09554 | | | | 0.00 | 0 | |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | |
| CGR47 On 28/02/2025 Spot Bond | | | | | 0.00000 | 102.05862 | | | | 0.00 | 0 | |
| Total CGR47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR47 | | | | | | | | | | 0.00 | 0 | |
| CGR50 On 23/10/2023 Spot Bond | | | | | 0.00000 | 100.29800 | | | | 0.00 | 0 | |
| Total CGR50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR50 | | | | | | | | | | 0.00 | 0 | |
| CGR51 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.30971 | | | | 0.00 | 0 | |
| Total CGR51 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR51 | | | | | | | | | | 0.00 | 0 | |
| CGR52 On 30/06/2025 Spot Bond | | | | | 0.00000 | 101.03927 | | | | 0.00 | 0 | |
| Total CGR52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR52 | | | | | | | | | | 0.00 | 0 | |
| CGR53 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.96261 | | | | 0.00 | 0 | |
| Total CGR53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR53 | | | | | | | | | | 0.00 | 0 | |
| CGR54 On 28/02/2028 Spot Bond | | | | | 0.00000 | 102.05849 | | | | 0.00 | 0 | |
| Total CGR54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CGR54 | | | | | | | | | | 0.00 | 0 | |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.15157 | | | | 0.00 | 0 | |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | |
| CLN362 On 20/03/2024 Spot Bond | | | 9.90500 | 101.79638 | 9.90500 | 101.76965 | | | | 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 | 105.09896 | 8.70700 | 103.94600 | | | | 0.00 | 0 | |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.84220 | | | | 0.00 | 0 | |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | | | 0.00000 | 103.05363 | | | | 0.00 | 0 | |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | |
| CLN37 On 20/03/2024 Spot Bond | | | 11.21000 | 100.72612 | 11.21000 | 100.69628 | | | | 0.00 | 0 | |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/09/2024 Spot Bond | | | 6.50000 | 108.63715 | 6.50000 | 103.46400 | | | | 0.00 | 0 | |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | |
| CLN38 On 20/09/2024 Spot Bond | | | | | 0.00000 | 103.77400 | | | | 0.00 | 0 | |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | |
| CLN45 On 31/01/2025 Spot Bond | | | 6.31000 | 160.33055 | 6.31000 | 160.26445 | | | | 0.00 | 0 | |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | |
| CLN45 On 31/01/2025 Spot Bond | | | 8.42000 | 154.84149 | 8.42000 | 154.76894 | | | | 0.00 | 0 | |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 04/09/2024 Spot Bond | | | 9.55000 | 102.28052 | 9.55000 | 102.25460 | | | | 0.00 | 0 | |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | |
| CLN49 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.54775 | | | | 0.00 | 0 | |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2024 Spot Bond | | | | | 0.00000 | 100.64147 | | | | 0.00 | 0 | |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | |
| CLN50 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.75200 | | | | 0.00 | 0 | |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 15/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.26169 | | | | 0.00 | 0 | |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | |
| CLN51 On 30/04/2023 Spot Bond | | | | 100.00000 | 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 CLN517 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | |
| CLN517 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.87264 | | | | 0.00 | 0 | |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | |
| CLN518 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.32295 | | | | 0.00 | 0 | |
| Total CLN527 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN527 | | | | | | | | | | 0.00 | 0 | |
| CLN527 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.15650 | | | | 0.00 | 0 | |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | |
| CLN528 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.16180 | | | | 0.00 | 0 | |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.42029 | | | | 0.00 | 0 | |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | |
| CLN534 On 18/07/2025 Spot Bond | | | 10.45000 | 102.80596 | 10.45000 | 102.77704 | | | | 0.00 | 0 | |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 100.28739 | | | | 0.00 | 0 | |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | |
| CLN536 On 25/10/2023 Spot Bond | | | | | 0.00000 | 99.89084 | | | | 0.00 | 0 | |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | |
| CLN537 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.48905 | | | | 0.00 | 0 | |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 159.11300 | | | | 0.00 | 0 | |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | |
| CLN541 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.15930 | | | | 0.00 | 0 | |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN546 On 21/08/2026 Spot Bond | | | 9.92000 | 102.23970 | 9.92000 | 102.21236 | | | | 0.00 | 0 | |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | |
| CLN547 On 29/03/2025 Spot Bond | | | 9.97000 | 101.13540 | 9.97000 | 101.10866 | | | | 0.00 | 0 | |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | |
| CLN548 On 12/11/2025 Spot Bond | | | 10.06000 | 99.99916 | 10.06000 | 99.97204 | | | | 0.00 | 0 | |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | |
| CLN55 On 18/04/2028 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 324.69812 | | | | 0.00 | 0 | |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | |
| CLN553 On 20/03/2024 Spot Bond | | | | | 0.00000 | 98.81318 | | | | 0.00 | 0 | |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.05617 | | | | 0.00 | 0 | |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 99.76412 | | | | 0.00 | 0 | |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.76222 | | | | 0.00 | 0 | |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.52108 | | | | 0.00 | 0 | |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 139.89800 | | | | 0.00 | 0 | |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 99.78494 | | | | 0.00 | 0 | |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | |
| CLN561 On 12/11/2025 Spot Bond | | | 10.42000 | 99.23949 | 10.42000 | 99.18961 | | | | 0.00 | 0 | |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | |
| CLN562 On 12/11/2025 Spot Bond | | | 9.92000 | 100.30527 | 9.92000 | 100.27844 | | | | 0.00 | 0 | |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.01346 | | | | 0.00 | 0 | |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.79722 | | | | 0.00 | 0 | |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.30638 | | | | 0.00 | 0 | |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.48542 | | | | 0.00 | 0 | |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.79249 | | | | 0.00 | 0 | |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | |
| CLN568 On 12/11/2025 Spot Bond | | | 10.15000 | 99.41499 | 10.15000 | 99.38781 | | | | 0.00 | 0 | |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 99.75686 | | | | 0.00 | 0 | |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | |
| CLN572 On 11/02/2024 Spot Bond | | | | | 0.00000 | 99.79184 | | | | 0.00 | 0 | |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.23545 | | | | 0.00 | 0 | |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | |
| CLN575 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.23298 | | | | 0.00 | 0 | |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 100.41002 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.84777 | | | | 0.00 | 0 | |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | |
| CLN579 On 10/05/2024 Spot Bond | | | | | 0.00000 | 99.81590 | | | | 0.00 | 0 | |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | |
| CLN581 On 16/09/2025 Spot Bond | | | | | 0.00000 | 101.34373 | | | | 0.00 | 0 | |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | |
| CLN583 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.41329 | | | | 0.00 | 0 | |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | |
| CLN584 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.79350 | | | | 0.00 | 0 | |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 103.21703 | | | | 0.00 | 0 | |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 104.42325 | | | | 0.00 | 0 | |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | |
| CLN587 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.09784 | | | | 0.00 | 0 | |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 102.88577 | | | | 0.00 | 0 | |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 102.90213 | | | | 0.00 | 0 | |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | |
| CLN591 On 05/12/2026 Spot Bond | | | 4.73000 | 158.43005 | 4.73000 | 126.86964 | | | | 0.00 | 0 | |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN593 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.99287 | | | | 0.00 | 0 | |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | |
| CLN595 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.97641 | | | | 0.00 | 0 | |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | |
| CLN596 On 24/11/2024 Spot Bond | | | | | 0.00000 | 101.74371 | | | | 0.00 | 0 | |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | |
| CLN597 On 24/11/2024 Spot Bond | | | 9.39000 | 9.39000 | 9.39000 | 103.71147 | | | | 0.00 | 0 | |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | |
| CLN598 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.81946 | | | | 0.00 | 0 | |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | |
| CLN599 On 10/12/2024 Spot Bond | | | | | 0.00000 | 101.29740 | | | | 0.00 | 0 | |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.09784 | | | | 0.00 | 0 | |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.09784 | | | | 0.00 | 0 | |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.12200 | | | | 0.00 | 0 | |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | |
| CLN603 On 05/08/2024 Spot Bond | | | 8.97500 | 8.97500 | 8.97500 | 101.80944 | | | | 0.00 | 0 | |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 99.95012 | | | | 0.00 | 0 | |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.37800 | | | | 0.00 | 0 | |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.83964 | | | | 0.00 | 0 | |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.45054 | | | | 0.00 | 0 | |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 101.77999 | | | | 0.00 | 0 | |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | |
| CLN608 On 30/04/2023 Spot Bond | | | 9.57000 | 99.89523 | 9.57000 | 99.92141 | | | | 0.00 | 0 | |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | |
| CLN609 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.23862 | | | | 0.00 | 0 | |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | |
| CLN610 On 14/04/2026 Spot Bond | | | | | 0.00000 | 102.08138 | | | | 0.00 | 0 | |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | |
| CLN611 On 07/03/2025 Spot Bond | | | | | 0.00000 | 101.43447 | | | | 0.00 | 0 | |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | |
| CLN612 On 22/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | |
| CLN613 On 30/11/2023 Spot Bond | | | | | 0.00000 | 101.72340 | | | | 0.00 | 0 | |
| Total CLN614 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN614 | | | | | | | | | | 0.00 | 0 | |
| CLN614 On 20/12/2029 Spot Bond | | | | | 0.00000 | 95.80700 | | | | 0.00 | 0 | |
| Total CLN616 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN616 | | | | | | | | | | 0.00 | 0 | |
| CLN616 On 20/12/2024 Spot Bond | | | | | 0.00000 | 102.34932 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN617 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN617 | | | | | | | | | | 0.00 | 0 | |
| CLN617 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.60743 | | | | 0.00 | 0 | |
| Total CLN619 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN619 | | | | | | | | | | 0.00 | 0 | |
| CLN619 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.12516 | | | | 0.00 | 0 | |
| Total CLN620 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN620 | | | | | | | | | | 0.00 | 0 | |
| CLN620 On 28/10/2024 Spot Bond | | | | | 0.00000 | 100.46858 | | | | 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 | 102.01458 | | | | 0.00 | 0 | |
| Total CLN626 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN626 | | | | | | | | | | 0.00 | 0 | |
| CLN626 On 31/07/2034 Spot Bond | | | | | 0.00000 | 98.53003 | | | | 0.00 | 0 | |
| Total CLN627 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN627 | | | | | | | | | | 0.00 | 0 | |
| CLN627 On 31/07/2034 Spot Bond | | | 13.08000 | 61.18951 | 13.08000 | 80.07629 | | | | 0.00 | 0 | |
| Total CLN628 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN628 | | | | | | | | | | 0.00 | 0 | |
| CLN628 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.99823 | | | | 0.00 | 0 | |
| Total CLN629 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN629 | | | | | | | | | | 0.00 | 0 | |
| CLN629 On 19/08/2025 Spot Bond | | | 10.62000 | 99.68254 | 10.62000 | 99.65404 | | | | 0.00 | 0 | |
| Total CLN630 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN630 | | | | | | | | | | 0.00 | 0 | |
| CLN630 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.00869 | | | | 0.00 | 0 | |
| Total CLN631 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN631 | | | | | | | | | | 0.00 | 0 | |
| CLN631 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.94846 | | | | 0.00 | 0 | |
| Total CLN632 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN632 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN63 On 09/10/2034 Spot Bond | | | | | 0.00000 | 100.69783 | | | | 0.00 | 0 | |
| Total CLN633 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN633 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 09/11/2024 Spot Bond | | | | | 0.00000 | 102.14252 | | | | 0.00 | 0 | |
| Total CLN634 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN634 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 104.09490 | | | | 0.00 | 0 | |
| Total CLN635 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN635 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.75727 | | | | 0.00 | 0 | |
| Total CLN636 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN636 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.00280 | | | | 0.00 | 0 | |
| Total CLN637 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN637 | | | | | | | | | | 0.00 | 0 | |
| CLN63 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.23811 | | | | 0.00 | 0 | |
| Total CLN638 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN638 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.12056 | | | | 0.00 | 0 | |
| Total CLN640 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN640 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 17/10/2023 Spot Bond | | | | | 0.00000 | 100.41974 | | | | 0.00 | 0 | |
| Total CLN643 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN643 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 21/11/2024 Spot Bond | | | | | 0.00000 | 101.76308 | | | | 0.00 | 0 | |
| Total CLN644 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN644 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.08468 | | | | 0.00 | 0 | |
| Total CLN645 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN645 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.12916 | | | | 0.00 | 0 | |
| Total CLN646 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN646 | | | | | | | | | | 0.00 | 0 | |
| CLN64 On 18/12/2024 Spot Bond | | | | | 0.00000 | 101.08587 | | | | 0.00 | 0 | |
| Total CLN647 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN647 | | | | | | | | | | 0.00 | 0 | |
| CLN647 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.10313 | | | | 0.00 | 0 | |
| Total CLN648 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN648 | | | | | | | | | | 0.00 | 0 | |
| CLN648 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.60337 | | | | 0.00 | 0 | |
| Total CLN649 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN649 | | | | | | | | | | 0.00 | 0 | |
| CLN649 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.00280 | | | | 0.00 | 0 | |
| Total CLN650 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN650 | | | | | | | | | | 0.00 | 0 | |
| CLN650 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.00280 | | | | 0.00 | 0 | |
| Total CLN652 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN652 | | | | | | | | | | 0.00 | 0 | |
| CLN652 On 02/04/2026 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN654 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN654 | | | | | | | | | | 0.00 | 0 | |
| CLN654 On 22/03/2030 Spot Bond | | | | | 0.00000 | 96.27300 | | | | 0.00 | 0 | |
| Total CLN655 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN655 | | | | | | | | | | 0.00 | 0 | |
| CLN655 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.25080 | | | | 0.00 | 0 | |
| Total CLN656 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN656 | | | | | | | | | | 0.00 | 0 | |
| CLN656 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.96828 | | | | 0.00 | 0 | |
| Total CLN657 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN657 | | | | | | | | | | 0.00 | 0 | |
| CLN657 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.49904 | | | | 0.00 | 0 | |
| Total CLN658 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN658 | | | | | | | | | | 0.00 | 0 | |
| CLN658 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.07600 | | | | 0.00 | 0 | |
| Total CLN661 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN661 | | | | | | | | | | 0.00 | 0 | |
| CLN661 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.34600 | | | | 0.00 | 0 | |
| Total CLN662 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN662 | | | | | | | | | | 0.00 | 0 | |
| CLN662 On 20/12/2024 Spot Bond | | | | | 0.00000 | 127.99000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN663 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN663 | | | | | | | | | | 0.00 | 0 | |
| CLN663 On 20/12/2023 Spot Bond | | | | | 0.00000 | 152.66500 | | | | 0.00 | 0 | |
| Total CLN664 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN664 | | | | | | | | | | 0.00 | 0 | |
| CLN664 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.03374 | | | | 0.00 | 0 | |
| Total CLN666 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN666 | | | | | | | | | | 0.00 | 0 | |
| CLN666 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.26182 | | | | 0.00 | 0 | |
| Total CLN667 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN667 | | | | | | | | | | 0.00 | 0 | |
| CLN667 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN668 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN668 | | | | | | | | | | 0.00 | 0 | |
| CLN668 On 18/09/2024 Spot Bond | | | | | 0.00000 | 102.10851 | | | | 0.00 | 0 | |
| Total CLN669 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN669 | | | | | | | | | | 0.00 | 0 | |
| CLN669 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.14018 | | | | 0.00 | 0 | |
| Total CLN671 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN671 | | | | | | | | | | 0.00 | 0 | |
| CLN671 On 31/01/2025 Spot Bond | | | 5.35448 | 162.89983 | 5.35448 | 132.33315 | | | | 0.00 | 0 | |
| Total CLN673 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN673 | | | | | | | | | | 0.00 | 0 | |
| CLN673 On 31/01/2025 Spot Bond | | | 5.35448 | 162.89983 | 5.35448 | 132.33400 | | | | 0.00 | 0 | |
| Total CLN674 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN674 | | | | | | | | | | 0.00 | 0 | |
| CLN674 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.16961 | | | | 0.00 | 0 | |
| Total CLN676 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN676 | | | | | | | | | | 0.00 | 0 | |
| CLN676 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.24809 | | | | 0.00 | 0 | |
| Total CLN677 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN677 | | | | | | | | | | 0.00 | 0 | |
| CLN677 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.04673 | | | | 0.00 | 0 | |
| Total CLN679 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN679 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN68 On 19/08/2025 Spot Bond | | | | | 0.00000 | 103.75570 | | | | 0.00 | 0 | |
| Total CLN681 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN681 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.36485 | | | | 0.00 | 0 | |
| Total CLN682 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN682 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.01738 | | | | 0.00 | 0 | |
| Total CLN683 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN683 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.03558 | | | | 0.00 | 0 | |
| Total CLN684 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN684 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.20017 | | | | 0.00 | 0 | |
| Total CLN685 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN685 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.16022 | | | | 0.00 | 0 | |
| Total CLN687 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN687 | | | | | | | | | | 0.00 | 0 | |
| CLN68 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.16000 | | | | 0.00 | 0 | |
| Total CLN688 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN688 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/12/2026 Spot Bond | | | | | 0.00000 | 103.18658 | | | | 0.00 | 0 | |
| Total CLN690 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN690 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.88817 | | | | 0.00 | 0 | |
| Total CLN691 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN691 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 21/06/2023 Spot Bond | | | | | 0.00000 | 101.06400 | | | | 0.00 | 0 | |
| Total CLN692 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN692 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 17/05/2025 Spot Bond | | | | | 0.00000 | 102.33481 | | | | 0.00 | 0 | |
| Total CLN693 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN693 | | | | | | | | | | 0.00 | 0 | |
| CLN69 On 28/02/2025 Spot Bond | | | 11.19500 | 11.19500 | 11.19500 | 86.50744 | | | | 0.00 | 0 | |
| Total CLN697 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN697 | | | | | | | | | | 0.00 | 0 | |
| CLN697 On 31/08/2024 Spot Bond | | | 11.45500 | 11.45500 | 11.45500 | 85.02552 | | | | 0.00 | 0 | |
| Total CLN698 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN698 | | | | | | | | | | 0.00 | 0 | |
| CLN698 On 21/12/2026 Spot Bond | | | | | 0.00000 | 105.29073 | | | | 0.00 | 0 | |
| Total CLN699 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN699 | | | | | | | | | | 0.00 | 0 | |
| CLN700 On 31/03/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 86.06158 | | | | 0.00 | 0 | |
| Total CLN702 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN702 | | | | | | | | | | 0.00 | 0 | |
| CLN702 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.30974 | | | | 0.00 | 0 | |
| Total CLN704 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN704 | | | | | | | | | | 0.00 | 0 | |
| CLN704 On 31/08/2024 Spot Bond | | | 11.10000 | 11.10000 | 11.10000 | 87.05819 | | | | 0.00 | 0 | |
| Total CLN705 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN705 | | | | | | | | | | 0.00 | 0 | |
| CLN705 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.28732 | | | | 0.00 | 0 | |
| Total CLN707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN707 | | | | | | | | | | 0.00 | 0 | |
| CLN707 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.81955 | | | | 0.00 | 0 | |
| Total CLN708 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN708 | | | | | | | | | | 0.00 | 0 | |
| CLN708 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.04772 | | | | 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 | 83.44392 | | | | 0.00 | 0 | |
| Total CLN710 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN710 | | | | | | | | | | 0.00 | 0 | |
| CLN711 On 31/01/2024 Spot Bond | | | 11.15500 | 11.15500 | 11.15500 | 83.68317 | | | | 0.00 | 0 | |
| Total CLN711 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN711 | | | | | | | | | | 0.00 | 0 | |
| CLN712 On 11/03/2024 Spot Bond | | | | | 0.00000 | 101.14317 | | | | 0.00 | 0 | |
| Total CLN712 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN712 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 12/02/2024 Spot Bond | | | | | 0.00000 | 101.86324 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN713 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN713 | | | | | | | | | | 0.00 | 0 | |
| CLN713 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.05226 | | | | 0.00 | 0 | |
| Total CLN714 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN714 | | | | | | | | | | 0.00 | 0 | |
| CLN714 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.05226 | | | | 0.00 | 0 | |
| Total CLN715 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN715 | | | | | | | | | | 0.00 | 0 | |
| CLN715 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.05226 | | | | 0.00 | 0 | |
| Total CLN716 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN716 | | | | | | | | | | 0.00 | 0 | |
| CLN716 On 31/01/2024 Spot Bond | | | 11.35500 | 11.35500 | 11.35500 | 82.49711 | | | | 0.00 | 0 | |
| Total CLN717 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN717 | | | | | | | | | | 0.00 | 0 | |
| CLN717 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.17686 | | | | 0.00 | 0 | |
| Total CLN719 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN719 | | | | | | | | | | 0.00 | 0 | |
| CLN719 On 31/01/2037 Spot Bond | | | 11.52500 | 11.52500 | 11.52500 | 81.50872 | | | | 0.00 | 0 | |
| Total CLN720 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN720 | | | | | | | | | | 0.00 | 0 | |
| CLN720 On 31/01/2024 Spot Bond | | | 11.47000 | 11.47000 | 11.47000 | 81.82653 | | | | 0.00 | 0 | |
| Total CLN721 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN721 | | | | | | | | | | 0.00 | 0 | |
| CLN721 On 01/06/2026 Spot Bond | | | | | 0.00000 | 101.46173 | | | | 0.00 | 0 | |
| Total CLN722 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN722 | | | | | | | | | | 0.00 | 0 | |
| CLN722 On 31/01/2024 Spot Bond | | | 11.35000 | 11.35000 | 11.35000 | 82.52645 | | | | 0.00 | 0 | |
| Total CLN723 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN723 | | | | | | | | | | 0.00 | 0 | |
| CLN723 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99663 | | | | 0.00 | 0 | |
| Total CLN724 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN724 | | | | | | | | | | 0.00 | 0 | |
| CLN724 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99663 | | | | 0.00 | 0 | |
| Total CLN725 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN725 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN726 On 21/06/2025 Spot Bond | | | | | 0.00000 | 100.99663 | | | | 0.00 | 0 | |
| Total CLN726 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN726 | | | | | | | | | | 0.00 | 0 | |
| CLN727 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.00799 | | | | 0.00 | 0 | |
| Total CLN727 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN727 | | | | | | | | | | 0.00 | 0 | |
| CLN728 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.00799 | | | | 0.00 | 0 | |
| Total CLN728 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN728 | | | | | | | | | | 0.00 | 0 | |
| CLN729 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.00799 | | | | 0.00 | 0 | |
| Total CLN729 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN729 | | | | | | | | | | 0.00 | 0 | |
| CLN730 On 31/01/2024 Spot Bond | | | 10.94000 | 10.94000 | 10.94000 | 84.98690 | | | | 0.00 | 0 | |
| Total CLN730 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN730 | | | | | | | | | | 0.00 | 0 | |
| CLN731 On 31/01/2024 Spot Bond | | | 10.77500 | 10.77500 | 10.77500 | 86.00811 | | | | 0.00 | 0 | |
| Total CLN731 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN731 | | | | | | | | | | 0.00 | 0 | |
| CLN732 On 31/07/2024 Spot Bond | | | 10.67500 | 10.67500 | 10.67500 | 86.63594 | | | | 0.00 | 0 | |
| Total CLN732 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN732 | | | | | | | | | | 0.00 | 0 | |
| CLN733 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.06373 | | | | 0.00 | 0 | |
| Total CLN733 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN733 | | | | | | | | | | 0.00 | 0 | |
| CLN734 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.19070 | | | | 0.00 | 0 | |
| Total CLN734 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN734 | | | | | | | | | | 0.00 | 0 | |
| CLN736 On 31/01/2024 Spot Bond | | | 9.25000 | 9.25000 | 9.25000 | 95.83967 | | | | 0.00 | 0 | |
| Total CLN736 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN736 | | | | | | | | | | 0.00 | 0 | |
| CLN737 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.24452 | | | | 0.00 | 0 | |
| Total CLN737 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN737 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.51768 | | | | 0.00 | 0 | |
| Total CLN738 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN738 | | | | | | | | | | 0.00 | 0 | |
| CLN738 On 20/06/2026 Spot Bond | | | | | 0.00000 | 117.93100 | | | | 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 | 94.61598 | | | | 0.00 | 0 | |
| Total CLN740 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN740 | | | | | | | | | | 0.00 | 0 | |
| CLN741 On 19/08/2025 Spot Bond | | | | | 0.00000 | 101.98317 | | | | 0.00 | 0 | |
| Total CLN741 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN741 | | | | | | | | | | 0.00 | 0 | |
| CLN742 On 31/03/2032 Spot Bond | | | | | 0.00000 | 101.04054 | | | | 0.00 | 0 | |
| Total CLN742 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN742 | | | | | | | | | | 0.00 | 0 | |
| CLN743 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.02662 | | | | 0.00 | 0 | |
| Total CLN743 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN743 | | | | | | | | | | 0.00 | 0 | |
| CLN744 On 31/01/2030 Spot Bond | | | | | 0.00000 | 101.17100 | | | | 0.00 | 0 | |
| Total CLN744 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN744 | | | | | | | | | | 0.00 | 0 | |
| CLN745 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.26193 | | | | 0.00 | 0 | |
| Total CLN745 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN745 | | | | | | | | | | 0.00 | 0 | |
| CLN746 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.85086 | | | | 0.00 | 0 | |
| Total CLN746 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN746 | | | | | | | | | | 0.00 | 0 | |
| CLN747 On 21/12/2023 Spot Bond | | | | | 0.00000 | 101.06393 | | | | 0.00 | 0 | |
| Total CLN747 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN747 | | | | | | | | | | 0.00 | 0 | |
| CLN748 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02828 | | | | 0.00 | 0 | |
| Total CLN748 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN748 | | | | | | | | | | 0.00 | 0 | |
| CLN749 On 31/07/2024 Spot Bond | | | | | 0.00000 | 99.01033 | | | | 0.00 | 0 | |
| Total CLN749 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN749 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 11/09/2026 Spot Bond | | | | | 0.00000 | 101.24605 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN750 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN750 | | | | | | | | | | 0.00 | 0 | |
| CLN750 On 01/10/2026 Spot Bond | | | | | 0.00000 | 100.78312 | | | | 0.00 | 0 | |
| Total CLN751 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN751 | | | | | | | | | | 0.00 | 0 | |
| CLN751 On 31/07/2024 Spot Bond | | | | | 0.00000 | 99.85965 | | | | 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 | 101.86387 | | | | 0.00 | 0 | |
| Total CLN754 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN754 | | | | | | | | | | 0.00 | 0 | |
| CLN754 On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.41902 | | | | 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 | 100.73136 | | | | 0.00 | 0 | |
| Total CLN759 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN759 | | | | | | | | | | 0.00 | 0 | |
| CLN759 On 20/06/2026 Spot Bond | | | | | 0.00000 | 100.69520 | | | | 0.00 | 0 | |
| Total CLN760 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN760 | | | | | | | | | | 0.00 | 0 | |
| CLN760 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.19292 | | | | 0.00 | 0 | |
| Total CLN761 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN761 | | | | | | | | | | 0.00 | 0 | |
| CLN761 On 31/07/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN762 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN762 | | | | | | | | | | 0.00 | 0 | |
| CLN762 On 12/02/2025 Spot Bond | | | | | 0.00000 | 102.02243 | | | | 0.00 | 0 | |
| Total CLN763 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN763 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN764 On 21/07/2027 Spot Bond | | | | | 0.00000 | 100.27728 | | | | 0.00 | 0 | |
| Total CLN764 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN764 | | | | | | | | | | 0.00 | 0 | |
| CLN765 On 31/07/2023 Spot Bond | | | 9.57000 | 9.57000 | 9.57000 | 94.33643 | | | | 0.00 | 0 | |
| Total CLN765 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN765 | | | | | | | | | | 0.00 | 0 | |
| CLN766 On 31/07/2023 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 101.86387 | | | | 0.00 | 0 | |
| Total CLN766 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN766 | | | | | | | | | | 0.00 | 0 | |
| CLN767 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 | |
| CLN768 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.08698 | | | | 0.00 | 0 | |
| Total CLN768 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN768 | | | | | | | | | | 0.00 | 0 | |
| CLN769 On 23/09/2026 Spot Bond | | | | | 0.00000 | 100.58622 | | | | 0.00 | 0 | |
| Total CLN769 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN769 | | | | | | | | | | 0.00 | 0 | |
| CLN770 On 31/07/2024 Spot Bond | | | | | 0.00000 | 106.17604 | | | | 0.00 | 0 | |
| Total CLN770 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN770 | | | | | | | | | | 0.00 | 0 | |
| CLN771 On 31/08/2023 Spot Bond | | | 10.39000 | 10.39000 | 10.39000 | 83.33752 | | | | 0.00 | 0 | |
| Total CLN771 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN771 | | | | | | | | | | 0.00 | 0 | |
| CLN772 On 31/08/2023 Spot Bond | | | 10.88000 | 10.88000 | 10.88000 | 88.35309 | | | | 0.00 | 0 | |
| Total CLN772 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN772 | | | | | | | | | | 0.00 | 0 | |
| CLN773 On 28/08/2028 Spot Bond | | | | | 0.00000 | 101.74213 | | | | 0.00 | 0 | |
| Total CLN773 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN773 | | | | | | | | | | 0.00 | 0 | |
| CLN774 On 31/07/2028 Spot Bond | | | | | 0.00000 | 100.02912 | | | | 0.00 | 0 | |
| Total CLN774 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN774 | | | | | | | | | | 0.00 | 0 | |
| CLN775 On 15/09/2028 Spot Bond | | | 5.47000 | 5.47000 | 5.47000 | 107.32753 | | | | 0.00 | 0 | |
| Total CLN775 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| Total For CLN775 | | | | | | | | | 0.00 | 0 | |
| CLN775 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.70771 | | | 0.00 | 0 | |
| Total CLN776 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN776 | | | | | | | | | 0.00 | 0 | |
| CLN776 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 | |
| CLN777 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.95105 | | | 0.00 | 0 | |
| Total CLN778 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN778 | | | | | | | | | 0.00 | 0 | |
| CLN778 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02586 | | | 0.00 | 0 | |
| Total CLN779 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN779 | | | | | | | | | 0.00 | 0 | |
| CLN779 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02599 | | | 0.00 | 0 | |
| Total CLN780 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN780 | | | | | | | | | 0.00 | 0 | |
| CLN780 On 19/08/2025 Spot Bond | | | | | 0.00000 | 102.11447 | | | 0.00 | 0 | |
| Total CLN781 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN781 | | | | | | | | | 0.00 | 0 | |
| CLN781 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02662 | | | 0.00 | 0 | |
| Total CLN783 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN783 | | | | | | | | | 0.00 | 0 | |
| CLN783 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02690 | | | 0.00 | 0 | |
| Total CLN784 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN784 | | | | | | | | | 0.00 | 0 | |
| CLN784 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.99019 | | | 0.00 | 0 | |
| Total CLN785 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN785 | | | | | | | | | 0.00 | 0 | |
| CLN785 On 21/12/2027 Spot Bond | | | | | 0.00000 | 100.97287 | | | 0.00 | 0 | |
| Total CLN786 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN786 | | | | | | | | | 0.00 | 0 | |
| CLN786 On 30/09/2026 Spot Bond | | | | | 0.00000 | 100.99019 | | | 0.00 | 0 | |
| Total CLN787 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For CLN787 | | | | | | | | | 0.00 | 0 | |
| CLN787 On 31/01/2027 Spot Bond | | | | | 0.00000 | 112.07158 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN788 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN788 | | | | | | | | | | 0.00 | 0 | |
| CLN788 On 31/01/2027 Spot Bond | | | | | 0.00000 | 111.90425 | | | | 0.00 | 0 | |
| Total CLN789 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN789 | | | | | | | | | | 0.00 | 0 | |
| CLN789 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | |
| Total CLN790 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN790 | | | | | | | | | | 0.00 | 0 | |
| CLN790 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.57100 | | | | 0.00 | 0 | |
| Total CLN791 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN791 | | | | | | | | | | 0.00 | 0 | |
| CLN791 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | |
| Total CLN792 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN792 | | | | | | | | | | 0.00 | 0 | |
| CLN792 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.81640 | | | | 0.00 | 0 | |
| Total CLN794 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN794 | | | | | | | | | | 0.00 | 0 | |
| CLN794 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | |
| Total CLN795 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN795 | | | | | | | | | | 0.00 | 0 | |
| CLN795 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.99026 | | | | 0.00 | 0 | |
| Total CLN796 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN796 | | | | | | | | | | 0.00 | 0 | |
| CLN796 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | |
| Total CLN797 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN797 | | | | | | | | | | 0.00 | 0 | |
| CLN797 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.02876 | | | | 0.00 | 0 | |
| Total CLN798 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN798 | | | | | | | | | | 0.00 | 0 | |
| CLN798 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.02842 | | | | 0.00 | 0 | |
| Total CLN799 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN799 | | | | | | | | | | 0.00 | 0 | |
| CLN799 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.02842 | | | | 0.00 | 0 | |
| Total CLN800 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN800 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN80 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.80329 | | | | 0.00 | 0 | |
| Total CLN801 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN801 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 31/01/2025 Spot Bond | | | | | 0.00000 | 87.71897 | | | | 0.00 | 0 | |
| Total CLN802 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN802 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 31/01/2025 Spot Bond | | | | | 0.00000 | 104.92157 | | | | 0.00 | 0 | |
| Total CLN803 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN803 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02607 | | | | 0.00 | 0 | |
| Total CLN804 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN804 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02864 | | | | 0.00 | 0 | |
| Total CLN806 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN806 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.81212 | | | | 0.00 | 0 | |
| Total CLN807 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN807 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02688 | | | | 0.00 | 0 | |
| Total CLN808 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN808 | | | | | | | | | | 0.00 | 0 | |
| CLN80 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.00129 | | | | 0.00 | 0 | |
| Total CLN809 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN809 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 9.22500 | 96.03017 | 9.22500 | 96.00650 | | | | 0.00 | 0 | |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 26/08/2025 Spot Bond | | | | | 0.00000 | 101.00685 | | | | 0.00 | 0 | |
| Total CLN810 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN810 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.35288 | | | | 0.00 | 0 | |
| Total CLN811 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN811 | | | | | | | | | | 0.00 | 0 | |
| CLN81 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | 100,000,00 |
| Total CLN815 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN815 | | | | | | | | | | 0.00 | 0 | 100,000,00 |
| CLN815 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN816 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN816 | | | | | | | | | | 0.00 | 0 | |
| CLN816 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.02864 | | | | 0.00 | 0 | |
| Total CLN817 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN817 | | | | | | | | | | 0.00 | 0 | |
| CLN817 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02587 | | | | 0.00 | 0 | |
| Total CLN818 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN818 | | | | | | | | | | 0.00 | 0 | |
| CLN818 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | |
| Total CLN819 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN819 | | | | | | | | | | 0.00 | 0 | |
| CLN819 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN820 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN820 | | | | | | | | | | 0.00 | 0 | |
| CLN820 On 31/05/2025 Spot Bond | | | | | 0.00000 | 100.99027 | | | | 0.00 | 0 | |
| Total CLN821 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN821 | | | | | | | | | | 0.00 | 0 | |
| CLN821 On 28/02/2025 Spot Bond | | | | | 0.00000 | 98.73700 | | | | 0.00 | 0 | |
| Total CLN822 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN822 | | | | | | | | | | 0.00 | 0 | |
| CLN822 On 31/07/2029 Spot Bond | | | | | 0.00000 | 97.12100 | | | | 0.00 | 0 | |
| Total CLN823 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN823 | | | | | | | | | | 0.00 | 0 | |
| CLN823 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN824 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN824 | | | | | | | | | | 0.00 | 0 | |
| CLN824 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN825 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN825 | | | | | | | | | | 0.00 | 0 | |
| CLN825 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.02843 | | | | 0.00 | 0 | |
| Total CLN826 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN826 | | | | | | | | | | 0.00 | 0 | |
| CLN826 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN827 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN827 | | | | | | | | | | 0.00 | 0 | |
| CLN827 On 31/08/2024 Spot Bond | | | | | 0.00000 | 88.68112 | | | | 0.00 | 0 | |
| Total CLN828 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN828 | | | | | | | | | | 0.00 | 0 | |
| CLN828 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02861 | | | | 0.00 | 0 | |
| Total CLN829 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN829 | | | | | | | | | | 0.00 | 0 | |
| CLN829 On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.45461 | | | | 0.00 | 0 | |
| Total CLN830 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN830 | | | | | | | | | | 0.00 | 0 | |
| CLN830 On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.49367 | | | | 0.00 | 0 | |
| Total CLN831 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN831 | | | | | | | | | | 0.00 | 0 | |
| CLN831 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.02843 | | | | 0.00 | 0 | |
| Total CLN832 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN832 | | | | | | | | | | 0.00 | 0 | |
| CLN832 On 31/01/2030 Spot Bond | | | 9.42000 | 9.42000 | 9.42000 | 101.21605 | | | | 0.00 | 0 | |
| Total CLN833 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN833 | | | | | | | | | | 0.00 | 0 | |
| CLN833 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.79453 | | | | 0.00 | 0 | |
| Total CLN834 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN834 | | | | | | | | | | 0.00 | 0 | |
| CLN834 On 31/08/2026 Spot Bond | | | | | 0.00000 | 101.79467 | | | | 0.00 | 0 | |
| Total CLN835 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN835 | | | | | | | | | | 0.00 | 0 | |
| CLN835 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.79467 | | | | 0.00 | 0 | |
| Total CLN836 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN836 | | | | | | | | | | 0.00 | 0 | |
| CLN836 On 31/08/2029 Spot Bond | | | | | 0.00000 | 101.79456 | | | | 0.00 | 0 | |
| Total CLN837 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN837 | | | | | | | | | | 0.00 | 0 | |
| CLN837 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.99025 | | | | 0.00 | 0 | |
| Total CLN838 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN838 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN839 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.09962 | | | | 0.00 | 0 | |
| Total CLN839 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN839 | | | | | | | | | | 0.00 | 0 | |
| CLN840 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN840 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN840 | | | | | | | | | | 0.00 | 0 | |
| CLN841 On 20/07/2026 Spot Bond | | | | | 0.00000 | 98.50900 | | | | 0.00 | 0 | |
| Total CLN841 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN841 | | | | | | | | | | 0.00 | 0 | |
| CLN842 On 20/07/2026 Spot Bond | | | | | 0.00000 | 97.95400 | | | | 0.00 | 0 | |
| Total CLN842 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN842 | | | | | | | | | | 0.00 | 0 | |
| CLN843 On 20/07/2026 Spot Bond | | | | | 0.00000 | 99.00100 | | | | 0.00 | 0 | |
| Total CLN843 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN843 | | | | | | | | | | 0.00 | 0 | |
| CLN844 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.41112 | | | | 0.00 | 0 | |
| Total CLN844 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN844 | | | | | | | | | | 0.00 | 0 | |
| CLN845 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN845 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN845 | | | | | | | | | | 0.00 | 0 | |
| CLN846 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total CLN846 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN846 | | | | | | | | | | 0.00 | 0 | |
| CLN847 On 31/03/2025 Spot Bond | | | | | 0.00000 | 100.99027 | | | | 0.00 | 0 | |
| Total CLN847 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN847 | | | | | | | | | | 0.00 | 0 | |
| CLN848 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.99025 | | | | 0.00 | 0 | |
| Total CLN848 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN848 | | | | | | | | | | 0.00 | 0 | |
| CLN849 On 31/03/2029 Spot Bond | | | | | 0.00000 | 100.98987 | | | | 0.00 | 0 | |
| Total CLN849 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN849 | | | | | | | | | | 0.00 | 0 | |
| CLN850 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.03055 | | | | 0.00 | 0 | |
| Total CLN850 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN850 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 27/09/2028 Spot Bond | | | | | 0.00000 | 101.13511 | | | | 0.00 | 0 | |
| Total CLN851 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN851 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 20/07/2027 Spot Bond | | | | | 0.00000 | 101.10795 | | | | 0.00 | 0 | |
| Total CLN852 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN852 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.15789 | | | | 0.00 | 0 | |
| Total CLN853 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN853 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 20/07/2027 Spot Bond | | | | | 0.00000 | 101.23274 | | | | 0.00 | 0 | |
| Total CLN854 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN854 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 20/07/2027 Spot Bond | | | | | 0.00000 | 101.25649 | | | | 0.00 | 0 | |
| Total CLN855 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN855 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.14782 | | | | 0.00 | 0 | |
| Total CLN856 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN856 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.76583 | | | | 0.00 | 0 | |
| Total CLN857 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN857 | | | | | | | | | | 0.00 | 0 | |
| CLN85 On 28/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 84.54898 | | | | 0.00 | 0 | |
| Total CLN858 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN858 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN860 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN860 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.16740 | | | | 0.00 | 0 | |
| Total CLN861 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN861 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.09606 | | | | 0.00 | 0 | |
| Total CLN862 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN862 | | | | | | | | | | 0.00 | 0 | |
| CLN86 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.38833 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN863 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN863 | | | | | | | | | | 0.00 | 0 | |
| CLN863 On 31/07/2025 Spot Bond | | | | | 0.00000 | 114.01971 | | | | 0.00 | 0 | |
| Total CLN864 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN864 | | | | | | | | | | 0.00 | 0 | |
| CLN864 On 20/12/2029 Spot Bond | | | 12.81000 | 12.81000 | 12.81000 | 98.29500 | | | | 0.00 | 0 | |
| Total CLN865 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN865 | | | | | | | | | | 0.00 | 0 | |
| CLN865 On 22/06/2030 Spot Bond | | | 14.48000 | 14.48000 | 14.48000 | 99.68000 | | | | 0.00 | 0 | |
| Total CLN866 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN866 | | | | | | | | | | 0.00 | 0 | |
| CLN866 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.03133 | | | | 0.00 | 0 | |
| Total CLN867 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN867 | | | | | | | | | | 0.00 | 0 | |
| CLN867 On 31/07/2023 Spot Bond | | | 7.00000 | 7.00000 | 7.00000 | 87.76530 | | | | 0.00 | 0 | |
| Total CLN868 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN868 | | | | | | | | | | 0.00 | 0 | |
| CLN868 On 15/07/2029 Spot Bond | | | | | 0.00000 | 100.02552 | | | | 0.00 | 0 | |
| Total CLN869 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN869 | | | | | | | | | | 0.00 | 0 | |
| CLN869 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.02564 | | | | 0.00 | 0 | |
| Total CLN870 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN870 | | | | | | | | | | 0.00 | 0 | |
| CLN870 On 31/07/2027 Spot Bond | | | | | 0.00000 | 100.02551 | | | | 0.00 | 0 | |
| Total CLN871 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN871 | | | | | | | | | | 0.00 | 0 | |
| CLN871 On 30/09/2029 Spot Bond | | | 11.25000 | 11.25000 | 11.25000 | 84.11725 | | | | 0.00 | 0 | |
| Total CLN872 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN872 | | | | | | | | | | 0.00 | 0 | |
| CLN872 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.79453 | | | | 0.00 | 0 | |
| Total CLN873 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN873 | | | | | | | | | | 0.00 | 0 | |
| CLN873 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.12579 | | | | 0.00 | 0 | |
| Total CLN874 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN874 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN875 On 29/10/2025 Spot Bond | | | | | 0.00000 | 100.03563 | | | | 0.00 | 0 | |
| Total CLN875 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN875 | | | | | | | | | | 0.00 | 0 | |
| CLN876 On 29/10/2025 Spot Bond | | | | | 0.00000 | 100.03563 | | | | 0.00 | 0 | |
| Total CLN876 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN876 | | | | | | | | | | 0.00 | 0 | |
| CLN878 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02531 | | | | 0.00 | 0 | |
| Total CLN878 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN878 | | | | | | | | | | 0.00 | 0 | |
| CLN879 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.81946 | | | | 0.00 | 0 | |
| Total CLN879 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN879 | | | | | | | | | | 0.00 | 0 | |
| CLN880 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.81542 | | | | 0.00 | 0 | |
| Total CLN880 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN880 | | | | | | | | | | 0.00 | 0 | |
| CLN881 On 31/07/2024 Spot Bond | | | 10.86000 | 10.86000 | 10.86000 | 85.47977 | | | | 0.00 | 0 | |
| Total CLN881 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN881 | | | | | | | | | | 0.00 | 0 | |
| CLN882 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.02524 | | | | 0.00 | 0 | |
| Total CLN882 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN882 | | | | | | | | | | 0.00 | 0 | |
| CLN883 On 31/07/2024 Spot Bond | | | 11.06000 | 11.06000 | 11.06000 | 84.25552 | | | | 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 | 83.05732 | | | | 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 | 83.05732 | | | | 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 | 82.87979 | | | | 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 | 83.02769 | | | | 0.00 | 0 | |
| Total CLN887 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For CLN887 | | | | | | | | | | 0.00 | 0 | |
| CLN887 On 15/09/2027 Spot Bond | | | 5.54000 | 5.54000 | 5.54000 | 126.26456 | | | | 0.00 | 0 | |
| Total CLN888 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN888 | | | | | | | | | | 0.00 | 0 | |
| CLN888 On 20/12/2027 Spot Bond | | | | | 0.00000 | 107.59156 | | | | 0.00 | 0 | |
| Total CLN889 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN889 | | | | | | | | | | 0.00 | 0 | |
| CLN889 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.22687 | | | | 0.00 | 0 | |
| Total CLN890 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN890 | | | | | | | | | | 0.00 | 0 | |
| CLN890 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 | |
| CLN891 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.16508 | | | | 0.00 | 0 | |
| Total CLN892 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN892 | | | | | | | | | | 0.00 | 0 | |
| CLN892 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.02882 | | | | 0.00 | 0 | |
| Total CLN893 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN893 | | | | | | | | | | 0.00 | 0 | |
| CLN893 On 20/12/2025 Spot Bond | | | | | 0.00000 | 101.13398 | | | | 0.00 | 0 | |
| Total CLN894 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN894 | | | | | | | | | | 0.00 | 0 | |
| CLN894 On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.79453 | | | | 0.00 | 0 | |
| Total CLN895 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN895 | | | | | | | | | | 0.00 | 0 | |
| CLN895 On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.99019 | | | | 0.00 | 0 | |
| Total CLN896 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN896 | | | | | | | | | | 0.00 | 0 | |
| CLN896 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.78308 | | | | 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 | 65.60297 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total CLN899 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN899 | | | | | | | | | | 0.00 | 0 | |
| CLN900 On 30/09/2024 Spot Bond | | | 11.61500 | 11.61500 | 11.61500 | 65.11365 | | | | 0.00 | 0 | |
| Total CLN900 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN900 | | | | | | | | | | 0.00 | 0 | |
| CLN901 On 20/12/2027 Spot Bond | | | 11.45000 | 11.45000 | 11.45000 | 106.70893 | | | | 0.00 | 0 | |
| Total CLN901 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN901 | | | | | | | | | | 0.00 | 0 | |
| CLN902 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.82600 | | | | 0.00 | 0 | |
| Total CLN902 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN902 | | | | | | | | | | 0.00 | 0 | |
| CLN903 On 20/12/2027 Spot Bond | | | 11.00500 | 11.00500 | 11.00500 | 102.02974 | | | | 0.00 | 0 | |
| Total CLN903 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN903 | | | | | | | | | | 0.00 | 0 | |
| CLN904 On 15/09/2029 Spot Bond | | | | | 0.00000 | 101.41376 | | | | 0.00 | 0 | |
| Total CLN904 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN904 | | | | | | | | | | 0.00 | 0 | |
| CLN905 On 20/12/2029 Spot Bond | | | | | 0.00000 | 101.30392 | | | | 0.00 | 0 | |
| Total CLN905 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN905 | | | | | | | | | | 0.00 | 0 | |
| CLN906 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.21856 | | | | 0.00 | 0 | |
| Total CLN906 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN906 | | | | | | | | | | 0.00 | 0 | |
| CLN907 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.53281 | | | | 0.00 | 0 | |
| Total CLN907 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN907 | | | | | | | | | | 0.00 | 0 | |
| CLN908 On 20/12/2027 Spot Bond | | | | | 0.00000 | 102.40100 | | | | 0.00 | 0 | |
| Total CLN908 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN908 | | | | | | | | | | 0.00 | 0 | |
| CLN909 On 20/12/2027 Spot Bond | | | | | 0.00000 | 105.53200 | | | | 0.00 | 0 | |
| Total CLN909 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN909 | | | | | | | | | | 0.00 | 0 | |
| CLN910 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.22704 | | | | 0.00 | 0 | |
| Total CLN910 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN910 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN911 On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.80584 | | | | 0.00 | 0 | |
| Total CLN911 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN911 | | | | | | | | | | 0.00 | 0 | |
| CLN912 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.02829 | | | | 0.00 | 0 | |
| Total CLN912 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN912 | | | | | | | | | | 0.00 | 0 | |
| CLN913 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.21500 | | | | 0.00 | 0 | |
| Total CLN913 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN913 | | | | | | | | | | 0.00 | 0 | |
| CLN914 On 20/12/2027 Spot Bond | | | | | 0.00000 | 99.87400 | | | | 0.00 | 0 | |
| Total CLN914 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN914 | | | | | | | | | | 0.00 | 0 | |
| CLN915 On 20/12/2032 Spot Bond | | | | | 0.00000 | 101.42237 | | | | 0.00 | 0 | |
| Total CLN915 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN915 | | | | | | | | | | 0.00 | 0 | |
| CLN916 On 20/12/2027 Spot Bond | | | | | 0.00000 | 100.42800 | | | | 0.00 | 0 | |
| Total CLN916 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN916 | | | | | | | | | | 0.00 | 0 | |
| CLN917 On 28/02/2027 Spot Bond | | | | | 0.00000 | 101.63622 | | | | 0.00 | 0 | |
| Total CLN917 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN917 | | | | | | | | | | 0.00 | 0 | |
| CLN918 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.10324 | | | | 0.00 | 0 | |
| Total CLN918 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN918 | | | | | | | | | | 0.00 | 0 | |
| CLN919 On 28/07/2027 Spot Bond | | | | | 0.00000 | 101.59989 | | | | 0.00 | 0 | |
| Total CLN919 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN919 | | | | | | | | | | 0.00 | 0 | |
| CLN920 On 29/02/2028 Spot Bond | | | | | 0.00000 | 101.59989 | | | | 0.00 | 0 | |
| Total CLN920 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN920 | | | | | | | | | | 0.00 | 0 | |
| CLN921 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.40765 | | | | 0.00 | 0 | |
| Total CLN921 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN921 | | | | | | | | | | 0.00 | 0 | |
| CLN922 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.40765 | | | | 0.00 | 0 | |
| Total CLN922 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For CLN922 | | | | | | | | | | 0.00 | 0 | |
| CLN922 On 20/06/2030 Spot Bond | | | | | 0.00000 | 101.47004 | | | | 0.00 | 0 | |
| Total CLN923 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN923 | | | | | | | | | | 0.00 | 0 | |
| CLN923 On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.38013 | | | | 0.00 | 0 | |
| Total CLN924 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN924 | | | | | | | | | | 0.00 | 0 | |
| CLN924 On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.29804 | | | | 0.00 | 0 | 190,000,00 |
| Total CLN925 SPOT | | | | | | | | | | 0.00 | 0 | 190,000,00 |
| Total For CLN925 | | | | | | | | | | 0.00 | 0 | 190,000,00 |
| CLN925 On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.30991 | | | | 0.00 | 0 | |
| Total CLN926 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN926 | | | | | | | | | | 0.00 | 0 | |
| CLN926 On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.30398 | | | | 0.00 | 0 | |
| Total CLN927 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN927 | | | | | | | | | | 0.00 | 0 | |
| CLN927 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.02829 | | | | 0.00 | 0 | |
| Total CLN928 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN928 | | | | | | | | | | 0.00 | 0 | |
| CLN928 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total CLN929 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN929 | | | | | | | | | | 0.00 | 0 | |
| CLN929 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 | |
| CLN930 On 20/06/2028 Spot Bond | | | | | 0.00000 | 98.66160 | | | | 0.00 | 0 | |
| Total CLN931 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN931 | | | | | | | | | | 0.00 | 0 | |
| CLN931 On 20/06/2028 Spot Bond | | | | | 0.00000 | 101.04500 | | | | 0.00 | 0 | |
| Total CLN932 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN932 | | | | | | | | | | 0.00 | 0 | |
| CLN932 On 20/06/2028 Spot Bond | | | 12.44500 | 12.44500 | 12.44500 | 103.54610 | | | | 0.00 | 0 | |
| Total CLN933 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN933 | | | | | | | | | | 0.00 | 0 | |
| CLN933 On 20/06/2028 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 CLN934 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN934 | | | | | | | | | | 0.00 | 0 | |
| CLN934 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 | |
| CLN935 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.42948 | | | | 0.00 | 0 | |
| Total CLN936 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN936 | | | | | | | | | | 0.00 | 0 | |
| CLN936 On 20/03/2025 Spot Bond | | | | | 0.00000 | 101.09084 | | | | 0.00 | 0 | |
| Total CLN937 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN937 | | | | | | | | | | 0.00 | 0 | |
| CLN937 On 20/03/2027 Spot Bond | | | | | 0.00000 | 101.18740 | | | | 0.00 | 0 | |
| Total CLN938 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN938 | | | | | | | | | | 0.00 | 0 | |
| CLN938 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.82078 | | | | 0.00 | 0 | |
| Total CLN939 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN939 | | | | | | | | | | 0.00 | 0 | |
| CLN939 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.12423 | | | | 0.00 | 0 | |
| Total CLN940 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN940 | | | | | | | | | | 0.00 | 0 | |
| CLN940 On 20/06/2030 Spot Bond | | | | | 0.00000 | 101.08241 | | | | 0.00 | 0 | |
| Total CLN941 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN941 | | | | | | | | | | 0.00 | 0 | |
| CLN941 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.45887 | | | | 0.00 | 0 | |
| Total CLN942 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN942 | | | | | | | | | | 0.00 | 0 | |
| CLN942 On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.63595 | | | | 0.00 | 0 | |
| Total CLN943 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN943 | | | | | | | | | | 0.00 | 0 | |
| CLN943 On 31/03/2028 Spot Bond | | | | | 0.00000 | 100.25230 | | | | 0.00 | 0 | |
| Total CLN944 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN944 | | | | | | | | | | 0.00 | 0 | |
| CLN944 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.43446 | | | | 0.00 | 0 | |
| Total CLN945 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN945 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN946 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.32825 | | | | 0.00 | 0 | |
| Total CLN946 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN946 | | | | | | | | | | 0.00 | 0 | |
| CLN947 On 20/06/2028 Spot Bond | | | | | 0.00000 | 100.25948 | | | | 0.00 | 0 | |
| Total CLN947 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For CLN947 | | | | | | | | | | 0.00 | 0 | |
| COJ05 On 05/06/2023 Spot Bond | | | 10.52000 | 105.13285 | 10.52000 | 105.10285 | | | | 0.00 | 0 | |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 11.21000 | 104.78751 | 11.21000 | 104.75612 | | | | 0.00 | 0 | |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 11.33000 | 102.90309 | 11.33000 | 102.87194 | | | | 0.00 | 0 | |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | |
| COT02 On 03/04/2028 Spot Bond | | | 12.98000 | 90.96668 | 12.98000 | 90.93543 | | | | 0.00 | 0 | |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.57000 | 95.93210 | 11.57000 | 95.90246 | | | | 0.00 | 0 | |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.85709 | | | | 0.00 | 0 | |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | |
| DSY03 On 21/11/2024 Spot Bond | | | 10.32000 | 10.32000 | 10.32000 | 104.89391 | | | | 0.00 | 0 | |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 102.55935 | | | | 0.00 | 0 | |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | |
| DSY05 On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.13441 | | | | 0.00 | 0 | |
| Total DSY05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY05 | | | | | | | | | | 0.00 | 0 | |
| DSY06 On 21/05/2027 Spot Bond | | | | | 0.00000 | 102.52527 | | | | 0.00 | 0 | |
| Total DSY06 SPOT | | | | | | | | | | 0.00 | 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 DSY06 | | | | | | | | | | 0.00 | 0 | |
| DSY07 On 21/05/2029 Spot Bond | | | | | 0.00000 | 101.77659 | | | | 0.00 | 0 | |
| Total DSY07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DSY07 | | | | | | | | | | 0.00 | 0 | |
| DTF001 On 28/06/2023 Spot Bond | | | | | 0.00000 | 100.81967 | | | | 0.00 | 0 | |
| Total DTF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF001 | | | | | | | | | | 0.00 | 0 | |
| DTF002 On 28/06/2025 Spot Bond | | | | | 0.00000 | 101.08620 | | | | 0.00 | 0 | |
| Total DTF002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF002 | | | | | | | | | | 0.00 | 0 | |
| DTF003 On 14/09/2023 Spot Bond | | | | | 0.00000 | 101.10674 | | | | 0.00 | 0 | |
| Total DTF003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF003 | | | | | | | | | | 0.00 | 0 | |
| DTF004 On 14/09/2025 Spot Bond | | | | | 0.00000 | 101.12830 | | | | 0.00 | 0 | |
| Total DTF004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DTF004 | | | | | | | | | | 0.00 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.32000 | 102.25747 | 9.32000 | 102.23174 | | | | 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 | 101.97983 | 9.69000 | 101.95317 | | | | 0.00 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.97983 | 9.69000 | 101.95317 | | | | 0.00 | 0 | |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | |
| DV27 On 02/02/2027 Spot Bond | | | 10.52000 | 98.98487 | 10.52000 | 98.95685 | | | | 0.00 | 0 | |
| Total DV27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV27 | | | | | | | | | | 0.00 | 0 | |
| DV29 On 18/02/2029 Spot Bond | | | 10.72000 | 99.43553 | 10.72000 | 99.40686 | | | | 0.00 | 0 | |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.06240 | 10.10000 | 102.03462 | | | | 0.00 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.06240 | 10.10000 | 102.03462 | | | | 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 | 100.76898 | | | | 0.00 | 0 | |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.94421 | | | | 0.00 | 0 | |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.61495 | | | | 0.00 | 0 | |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.84378 | | | | 0.00 | 0 | |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | |
| DVF28 On 02/02/2028 Spot Bond | | | | | 0.00000 | 100.21214 | | | | 0.00 | 0 | |
| Total DVF28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVF28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 15/12/2024 Spot Bond | | | | | 0.00000 | 102.54848 | | | | 0.00 | 8,200,000,000 | 4,100,000,000 |
| Total DVFB24 SPOT | | | | | | | | | | 0.00 | 8,200,000,000 | 4,100,000,000 |
| Total For DVFB24 | | | | | | | | | | 0.00 | 8,200,000,000 | 4,100,000,000 |
| DVFB2 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.65701 | | | | 0.00 | 0 | |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/05/2026 Spot Bond | | | | | 0.00000 | 101.82148 | | | | 0.00 | 0 | |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2025 Spot Bond | | | | | 0.00000 | 99.91307 | | | | 0.00 | 0 | |
| Total DVFB28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB28 | | | | | | | | | | 0.00 | 0 | |
| DVFB2 On 31/01/2027 Spot Bond | | | | | 0.00000 | 99.25097 | | | | 0.00 | 0 | |
| Total DVFB29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB29 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2023 Spot Bond | | | | | 0.00000 | 102.27057 | | | | 0.00 | 0 | |
| Total DVFB30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFB30 | | | | | | | | | | 0.00 | 0 | |
| DVFB3 On 21/08/2025 Spot Bond | | | | | 0.00000 | 104.36727 | | | | 0.00 | 0 | 1,100,000,000 |
| Total DVFB31 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| Total For DVFB31 | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| DVFC2 On 15/12/2026 Spot Bond | | | | | 0.00000 | 103.93020 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total DVFC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC26 | | | | | | | | | | 0.00 | 0 | |
| DVFC2 On 15/12/2028 Spot Bond | | | | | 0.00000 | 104.75823 | | | | 0.00 | 0 | |
| Total DVFC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For DVFC28 | | | | | | | | | | 0.00 | 0 | |
| ECN32 On 14/03/2032 Spot Bond | | | 5.64900 | 118.45271 | 5.64900 | 118.40626 | | | | 0.00 | 0 | |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | |
| EL037 On 31/01/2037 Spot Bond | | | 5.53000 | 103.61567 | 5.53000 | 103.57512 | | | | 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 | 150.40586 | 2.25000 | 150.36034 | | | | 0.00 | 0 | |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | |
| EL28 On 02/05/2028 Spot Bond | | | 4.63500 | 158.33696 | 4.63500 | 158.27912 | | | | 0.00 | 0 | |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | |
| EL29 On 19/11/2029 Spot Bond | | | 4.66000 | 144.85568 | 4.66000 | 144.80236 | | | | 0.00 | 0 | |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | |
| EL30 On 29/07/2030 Spot Bond | | | 4.68000 | 138.99421 | 4.68000 | 138.94299 | | | | 0.00 | 0 | |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | |
| EL31 On 02/06/2031 Spot Bond | | | 5.46900 | 122.33663 | 5.46900 | 122.28904 | | | | 0.00 | 0 | |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | |
| EL36 On 31/01/2036 Spot Bond | | | 5.40000 | 107.40706 | 5.40000 | 107.36539 | | | | 0.00 | 0 | |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 150.40586 | 2.25000 | 150.36034 | | | | 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 | 193.01103 | | | | 0.00 | 0 | |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 189.87752 | | | | 0.00 | 0 | |
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 177.84578 | | | | 0.00 | 0 | |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | |
| ELN006 On 09/06/2025 Spot Bond | | | | | 0.00000 | 147.95630 | | | | 0.00 | 0 | |
| Total ELN006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN006 | | | | | | | | | | 0.00 | 0 | |
| ELN007 On 17/06/2025 Spot Bond | | | | | 0.00000 | 146.96214 | | | | 0.00 | 0 | |
| Total ELN007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN007 | | | | | | | | | | 0.00 | 0 | |
| ELN009 On 28/07/2025 Spot Bond | | | | | 0.00000 | 142.99805 | | | | 0.00 | 0 | |
| Total ELN009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN009 | | | | | | | | | | 0.00 | 0 | |
| ELN010 On 19/08/2025 Spot Bond | | | | | 0.00000 | 132.95814 | | | | 0.00 | 0 | |
| Total ELN010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN010 | | | | | | | | | | 0.00 | 0 | |
| ELN013 On 15/04/2024 Spot Bond | | | | | 0.00000 | 127.93109 | | | | 0.00 | 0 | |
| Total ELN013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN013 | | | | | | | | | | 0.00 | 0 | |
| ELN014 On 21/05/2024 Spot Bond | | | | | 0.00000 | 129.95150 | | | | 0.00 | 0 | |
| Total ELN014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN014 | | | | | | | | | | 0.00 | 0 | |
| ELN015 On 09/12/2024 Spot Bond | | | | | 0.00000 | 107.68242 | | | | 0.00 | 0 | |
| Total ELN015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN015 | | | | | | | | | | 0.00 | 0 | |
| 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 | 107.16926 | | | | 0.00 | 0 | |
| Total ELN019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ELN019 | | | | | | | | | | 0.00 | 0 | |
| ELN020 On 20/09/2027 Spot Bond | | | | | 0.00000 | 116.82570 | | | | 0.00 | 0 | |
| Total ELN020 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For ELN020 | | | | | | | | | | 0.00 | 0 | |
| EMM03 On 04/05/2024 Spot Bond | | | 10.63000 | 99.46317 | 10.63000 | 99.43472 | | | | 0.00 | 0 | |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | |
| EMM04 On 16/05/2028 Spot Bond | | | 12.77000 | 12.77000 | 12.77000 | 96.94905 | | | | 0.00 | 0 | |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | |
| EMM05 On 17/04/2029 Spot Bond | | | 12.82000 | 12.82000 | 12.82000 | 95.15189 | | | | 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 | | | 10.72000 | 10.72000 | 10.72000 | 103.13093 | | | | 0.00 | 0 | |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 10.72000 | 10.72000 | 10.72000 | 102.84799 | | | | 0.00 | 0 | |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 12.64000 | 12.64000 | 12.64000 | 98.97970 | | | | 0.00 | 0 | |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | |
| EMM08 On 18/06/2030 Spot Bond | | | 11.69500 | 11.69500 | 11.69500 | 101.16870 | | | | 0.00 | 0 | |
| Total EMM08P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM08P | | | | | | | | | | 0.00 | 0 | |
| EMM09 On 18/06/2032 Spot Bond | | | 15.14000 | 15.14000 | 15.14000 | 94.39035 | | | | 0.00 | 0 | |
| Total EMM09P SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EMM09P | | | | | | | | | | 0.00 | 0 | |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.51713 | | | | 0.00 | 0 | |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.37256 | | | | 0.00 | 0 | |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.52525 | | | | 0.00 | 0 | |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 02/09/2023 Spot Bond | | | | | 0.00000 | 101.58730 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total EPF021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF021 | | | | | | | | | | 0.00 | 0 | |
| EPF021 On 28/05/2024 Spot Bond | | | | | 0.00000 | 102.32567 | | | | 0.00 | 0 | |
| Total EPF022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF022 | | | | | | | | | | 0.00 | 0 | |
| EPF022 On 07/09/2026 Spot Bond | | | | | 0.00000 | 101.42659 | | | | 0.00 | 0 | 150,000,00 |
| Total EPF023 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| Total For EPF023 | | | | | | | | | | 0.00 | 0 | 150,000,00 |
| EPF023 On 14/03/2025 Spot Bond | | | | | 0.00000 | 101.68000 | | | | 0.00 | 0 | |
| Total EPF024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF024 | | | | | | | | | | 0.00 | 0 | |
| EPF024 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.24594 | | | | 0.00 | 0 | |
| Total EPF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF025 | | | | | | | | | | 0.00 | 0 | |
| EPF025 On 10/11/2025 Spot Bond | | | | | 0.00000 | 99.82138 | | | | 0.00 | 0 | |
| Total EPF026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPF026 | | | | | | | | | | 0.00 | 0 | |
| EPFC52 On 10/11/2023 Spot Bond | | | | | 0.00000 | 99.82904 | | | | 0.00 | 0 | |
| Total EPFC52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC52 | | | | | | | | | | 0.00 | 0 | |
| EPFC52 On 14/03/2024 Spot Bond | | | | | 0.00000 | 101.13237 | | | | 0.00 | 0 | |
| Total EPFC53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EPFC53 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 03/06/2024 Spot Bond | | | | | 0.00000 | 102.03284 | | | | 0.00 | 0 | |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | |
| EQT003 On 16/04/2025 Spot Bond | | | | | 0.00000 | 101.11345 | | | | 0.00 | 0 | |
| Total EQT004 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT004 | | | | | | | | | | 0.00 | 0 | |
| EQT004 On 10/09/2023 Spot Bond | | | | | 0.00000 | 101.77287 | | | | 0.00 | 0 | |
| Total EQT005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT005 | | | | | | | | | | 0.00 | 0 | |
| EQT005 On 30/10/2023 Spot Bond | | | | | 0.00000 | 100.02591 | | | | 0.00 | 0 | |
| Total EQT006 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT006 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| EQT007 On 22/06/2024 Spot Bond | | | | | 0.00000 | 100.99963 | | | | 0.00 | 0 | |
| Total EQT007 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT007 | | | | | | | | | | 0.00 | 0 | |
| EQT008 On 08/10/2024 Spot Bond | | | | | 0.00000 | 100.58028 | | | | 0.00 | 0 | |
| Total EQT008 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT008 | | | | | | | | | | 0.00 | 0 | |
| EQT010 On 12/11/2024 Spot Bond | | | | | 0.00000 | 100.14264 | | | | 0.00 | 0 | 500,000,00 |
| Total EQT010 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For EQT010 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| EQT011 On 11/11/2023 Spot Bond | | | | | 0.00000 | 99.80910 | | | | 0.00 | 0 | 210,000,00 |
| Total EQT011 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,00 |
| Total For EQT011 | | | | | | | | | | 0.00 | 0 | 210,000,00 |
| EQT012 On 11/11/2025 Spot Bond | | | | | 0.00000 | 99.80096 | | | | 0.00 | 0 | |
| Total EQT012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT012 | | | | | | | | | | 0.00 | 0 | |
| EQT013 On 11/11/2027 Spot Bond | | | | | 0.00000 | 100.30581 | | | | 0.00 | 0 | |
| Total EQT013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EQT013 | | | | | | | | | | 0.00 | 0 | |
| ERS3B8 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.90543 | | | | 0.00 | 0 | |
| Total ERS3B8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B8 | | | | | | | | | | 0.00 | 0 | |
| ERS3B9 On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.96699 | | | | 0.00 | 0 | |
| Total ERS3B9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3B9 | | | | | | | | | | 0.00 | 0 | |
| ERS3C8 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.93612 | | | | 0.00 | 0 | |
| Total ERS3C8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C8 | | | | | | | | | | 0.00 | 0 | |
| ERS3C9 On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.99768 | | | | 0.00 | 0 | |
| Total ERS3C9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS3C9 | | | | | | | | | | 0.00 | 0 | |
| ERSA28 On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.93643 | | | | 0.00 | 0 | |
| Total ERS28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERS28 | | | | | | | | | | 0.00 | 0 | |
| ERSA29 On 17/05/2025 Spot Bond | | | | | 0.00000 | 101.90114 | | | | 0.00 | 0 | |
| Total ERS29 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|---------------------|
| Total For ERSA29 | | | | | | | | | | 0.00 | 0 | |
| ERSA3 On 17/05/2027 Spot Bond | | | | | 0.00000 | 101.92606 | | | | 0.00 | 0 | |
| Total ERSA30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA30 | | | | | | | | | | 0.00 | 0 | |
| ERSA3 On 17/02/2028 Spot Bond | | | | | 0.00000 | 101.96678 | | | | 0.00 | 0 | |
| Total ERSA31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSA31 | | | | | | | | | | 0.00 | 0 | |
| ERSB1 On 17/02/2028 Spot Bond | | | | | 0.00000 | 102.00768 | | | | 0.00 | 0 | |
| Total ERSB10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSB10 | | | | | | | | | | 0.00 | 0 | |
| ERSC1 On 17/02/2028 Spot Bond | | | | | 0.00000 | 102.03836 | | | | 0.00 | 0 | |
| Total ERSC10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ERSC10 | | | | | | | | | | 0.00 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 9.52000 | 96.51067 | 9.52000 | 96.48614 | | | | 3,029,204,976,000.00 | 318,193,800 | 2,623,038,90 |
| Total ES26 SPOT | | | | | | | | | | 3,029,204,976,000.00 | 318,193,800 | 2,623,038,90 |
| Total For ES26 | | | | | | | | | | 3,029,204,976,000.00 | 318,193,800 | 2,623,038,90 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.67548 | 7.85000 | 100.65430 | | | | 0.00 | 0 | |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | |
| ES33 On 15/09/2033 Spot Bond | | | 12.15500 | 73.97322 | 12.19000 | 73.78575 | | | | 3,472,382,056,000.00 | 285,675,200 | 977,270,40 |
| Total ES33 SPOT | | | | | | | | | | 3,472,382,056,000.00 | 285,675,200 | 977,270,40 |
| Total For ES33 | | | | | | | | | | 3,472,382,056,000.00 | 285,675,200 | 977,270,40 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.00540 | 7.50000 | 100.98519 | | | | 0.00 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES33/R209 | | | | | | | | | | 0.00 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 12.58500 | 70.94663 | 12.62000 | 70.73406 | | | | 2,239,822,926,000.00 | 177,975,600 | 97,689,60 |
| Total ES42 SPOT | | | | | | | | | | 2,239,822,926,000.00 | 177,975,600 | 97,689,60 |
| Total For ES42 | | | | | | | | | | 2,239,822,926,000.00 | 177,975,600 | 97,689,60 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.20491 | 8.50000 | 100.18212 | | | | 0.00 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ES42/R214 | | | | | | | | | | 0.00 | 0 | |
| ETK001 On 03/06/2032 Spot Bond | | | 11.63000 | 11.63000 | 11.63000 | 102.12507 | | | | 0.00 | 0 | |
| Total ETK001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ETK001 | | | | | | | | | | 0.00 | 0 | |
| ETK002 On 03/06/2037 Spot Bond | | | 14.43000 | 14.43000 | 14.43000 | 96.37978 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total ETK002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For ETK002 | | | | | | | | | | 0.00 | 0 | |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 102.04929 | | | | 0.00 | 0 | |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.95944 | | | | 0.00 | 0 | |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | |
| FIFB18 On 29/10/2024 Spot Bond | | | | | 0.00000 | 100.02591 | | | | 0.00 | 0 | |
| Total FIFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB18 | | | | | | | | | | 0.00 | 0 | |
| FIFB19 On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.93278 | | | | 0.00 | 0 | |
| Total FIFB19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB19 | | | | | | | | | | 0.00 | 0 | |
| FIFB20 On 21/11/2027 Spot Bond | | | | | 0.00000 | 101.77648 | | | | 0.00 | 0 | |
| Total FIFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFB20 | | | | | | | | | | 0.00 | 0 | |
| FIFG01 On 05/08/2024 Spot Bond | | | | | 0.00000 | 100.06486 | | | | 0.00 | 0 | |
| Total FIFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG01 | | | | | | | | | | 0.00 | 0 | |
| FIFG02 On 05/08/2026 Spot Bond | | | | | 0.00000 | 99.67329 | | | | 0.00 | 0 | |
| Total FIFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG02 | | | | | | | | | | 0.00 | 0 | |
| FIFG03 On 22/02/2025 Spot Bond | | | | | 0.00000 | 101.75105 | | | | 0.00 | 0 | |
| Total FIFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG03 | | | | | | | | | | 0.00 | 0 | |
| FIFG04 On 22/02/2027 Spot Bond | | | | | 0.00000 | 101.82742 | | | | 0.00 | 0 | |
| Total FIFG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG04 | | | | | | | | | | 0.00 | 0 | |
| FIFG05 On 22/08/2027 Spot Bond | | | | | 0.00000 | 101.84654 | | | | 0.00 | 0 | |
| Total FIFG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FIFG05 | | | | | | | | | | 0.00 | 0 | |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-----------------------|---------------------|
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.12656 | | | | 0.00 | 82,200,000 | 2,071,100,00 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 82,200,000 | 2,071,100,00 |
| Total For FRB24 | | | | | | | | | | 0.00 | 82,200,000 | 2,071,100,00 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 104.35163 | | | | 0.00 | 11,520,000,000 | 5,760,000,00 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 11,520,000,000 | 5,760,000,00 |
| Total For FRB25 | | | | | | | | | | 0.00 | 11,520,000,000 | 5,760,000,00 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 102.37653 | | | | 0.00 | 0 | 3,000,000,00 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | 3,000,000,00 |
| FRB27 On 03/06/2026 Spot Bond | | | 9.30000 | 106.57771 | 9.30000 | 106.55110 | | | | 0.00 | 0 | |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | |
| FRB28 On 02/12/2025 Spot Bond | | | | | 0.00000 | 105.71392 | | | | 0.00 | 8,220,000,000 | 4,110,000,00 |
| Total FRB28 SPOT | | | | | | | | | | 0.00 | 8,220,000,000 | 4,110,000,00 |
| Total For FRB28 | | | | | | | | | | 0.00 | 8,220,000,000 | 4,110,000,00 |
| FRB29 On 19/04/2026 Spot Bond | | | | | 0.00000 | 101.91801 | | | | 0.00 | 0 | 500,000,00 |
| Total FRB29 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| Total For FRB29 | | | | | | | | | | 0.00 | 0 | 500,000,00 |
| FRB30 On 19/04/2026 Spot Bond | | | 9.22000 | 97.62313 | 9.22000 | 97.59908 | | | 944,128,000,000.00 | | 102,400,000 | 51,200,00 |
| Total FRB30 SPOT | | | | | | | | | 944,128,000,000.00 | | 102,400,000 | 51,200,00 |
| Total For FRB30 | | | | | | | | | 944,128,000,000.00 | | 102,400,000 | 51,200,00 |
| FRB31 On 24/11/2026 Spot Bond | | | | | 0.00000 | 102.36975 | | | | 0.00 | 0 | |
| Total FRB31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB31 | | | | | | | | | | 0.00 | 0 | |
| FRB32 On 28/09/2027 Spot Bond | | | | | 0.00000 | 101.87585 | | | | 0.00 | 0 | |
| Total FRB32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB32 | | | | | | | | | | 0.00 | 0 | |
| FRB33 On 29/09/2029 Spot Bond | | | | | 0.00000 | 100.90302 | | | | 0.00 | 0 | |
| Total FRB33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB33 | | | | | | | | | | 0.00 | 0 | |
| FRB34 On 02/06/2028 Spot Bond | | | | | 0.00000 | 103.10553 | | | | 0.00 | 0 | |
| Total FRB34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRB34 | | | | | | | | | | 0.00 | 0 | |
| FRB35 On 06/02/2028 Spot Bond | | | | | 0.00000 | 99.94467 | | | | 0.00 | 0 | 400,000,00 |
| Total FRB35 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For FRB35 | | | | | | | | | | 0.00 | 0 | 400,000,00 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.48000 | 334.33058 | 3.48000 | 334.21837 | | | | 0.00 | 0 | |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 4.06000 | 4.06000 | 4.06000 | 166.40825 | | | | 0.00 | 0 | |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.48000 | 216.82640 | 4.48000 | 216.74796 | | | | 0.00 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.84000 | 4.84000 | 4.84000 | 116.65830 | | | | 0.00 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI29 | | | | | | | | | | 0.00 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 5.48900 | 5.48900 | 5.48900 | 233.11242 | | | | 0.00 | 0 | |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 5.52000 | 98.96937 | 5.52000 | 98.93082 | | | | 0.00 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 5.48000 | 100.50419 | 5.48000 | 100.46497 | | | | 0.00 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 9.53443 | 9.53443 | 9.53443 | 87.15549 | | | | 0.00 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.54365 | 9.54365 | 9.54365 | 86.21362 | | | | 0.00 | 0 | |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | |
| FRC169 On 31/01/2025 Spot Bond | | | 4.91000 | 4.91000 | 4.91000 | 164.05176 | | | | 0.00 | 0 | |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | |
| FRC178 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 | 101.59294 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | |
| FRC25(On 17/07/2027 Spot Bond | | | | | 0.00000 | 101.63681 | | | | 0.00 | 0 | |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | |
| FRC26(On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.06628 | | | | 0.00 | 0 | |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.37793 | | | | 0.00 | 0 | |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | |
| FRC28(On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.43627 | | | | 0.00 | 0 | |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 102.00647 | | | | 0.00 | 0 | |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 14/05/2024 Spot Bond | | | | | 0.00000 | 102.02778 | | | | 0.00 | 0 | |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | |
| FRC29(On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.48693 | | | | 0.00 | 0 | |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 11/11/2024 Spot Bond | | | | | 0.00000 | 103.34736 | | | | 0.00 | 0 | |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.82964 | | | | 0.00 | 0 | |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | |
| FRC30(On 06/11/2023 Spot Bond | | | | | 0.00000 | 100.09455 | | | | 0.00 | 0 | 60,000,00 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| FRC30(On 31/05/2024 Spot Bond | | | | | 0.00000 | 102.42290 | | | | 0.00 | 0 | |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC309 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.06644 | | | | 0.00 | 0 | |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | |
| FRC310 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.16514 | | | | 0.00 | 0 | |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | |
| FRC313 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.23893 | | | | 0.00 | 0 | |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | |
| FRC315 On 13/10/2026 Spot Bond | | | | | 0.00000 | 98.91869 | | | | 0.00 | 0 | |
| Total FRC315 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC315 | | | | | | | | | | 0.00 | 0 | |
| FRC316 On 15/09/2033 Spot Bond | | | | | 0.00000 | 101.28544 | | | | 0.00 | 0 | |
| Total FRC316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC316 | | | | | | | | | | 0.00 | 0 | |
| FRC317 On 31/07/2034 Spot Bond | | | | | 0.00000 | 100.13212 | | | | 0.00 | 0 | |
| Total FRC317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC317 | | | | | | | | | | 0.00 | 0 | |
| FRC318 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.15563 | | | | 0.00 | 0 | |
| Total FRC318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC318 | | | | | | | | | | 0.00 | 0 | |
| FRC319 On 20/12/2026 Spot Bond | | | | | 0.00000 | 98.28102 | | | | 0.00 | 0 | |
| Total FRC319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC319 | | | | | | | | | | 0.00 | 0 | |
| FRC323 On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.33138 | | | | 0.00 | 0 | |
| Total FRC323 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC323 | | | | | | | | | | 0.00 | 0 | |
| FRC324 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.17322 | | | | 0.00 | 0 | |
| Total FRC324 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC324 | | | | | | | | | | 0.00 | 0 | |
| FRC325 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.78714 | | | | 0.00 | 0 | |
| Total FRC325 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC325 | | | | | | | | | | 0.00 | 0 | |
| FRC329 On 06/11/2023 Spot Bond | | | | | 0.00000 | 99.87457 | | | | 0.00 | 0 | |
| Total FRC329 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC329 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.92676 | | | | 0.00 | 0 | |
| Total FRC335 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC335 | | | | | | | | | | 0.00 | 0 | |
| FRC33: On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.50080 | | | | 0.00 | 0 | |
| Total FRC339 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC339 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.92380 | | | | 0.00 | 0 | |
| Total FRC340 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC340 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2024 Spot Bond | | | | | 0.00000 | 101.39077 | | | | 0.00 | 0 | |
| Total FRC341 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC341 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.04105 | | | | 0.00 | 0 | |
| Total FRC343 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC343 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.26841 | | | | 0.00 | 0 | |
| Total FRC346 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC346 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.46105 | | | | 0.00 | 0 | |
| Total FRC347 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC347 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.22135 | | | | 0.00 | 0 | |
| Total FRC348 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC348 | | | | | | | | | | 0.00 | 0 | |
| FRC34: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.14989 | | | | 0.00 | 0 | |
| Total FRC349 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC349 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.15629 | | | | 0.00 | 0 | |
| Total FRC350 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC350 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/08/2023 Spot Bond | | | | | 0.00000 | 101.70793 | | | | 0.00 | 0 | |
| Total FRC351 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC351 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC352 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC352 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.20119 | | | | 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 | 100.16561 | | | | 0.00 | 0 | |
| Total FRC355 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC355 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.17272 | | | | 0.00 | 0 | |
| Total FRC356 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC356 | | | | | | | | | | 0.00 | 0 | |
| FRC35: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.17305 | | | | 0.00 | 0 | |
| Total FRC357 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC357 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.19908 | | | | 0.00 | 0 | |
| Total FRC360 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC360 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.13409 | | | | 0.00 | 0 | |
| Total FRC361 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC361 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.88409 | | | | 0.00 | 0 | |
| Total FRC362 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC362 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 01/08/2026 Spot Bond | | | | | 0.00000 | 99.91787 | | | | 0.00 | 0 | |
| Total FRC363 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC363 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 28/02/2024 Spot Bond | | | | | 0.00000 | 102.17231 | | | | 0.00 | 0 | |
| Total FRC364 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC364 | | | | | | | | | | 0.00 | 0 | |
| FRC36: On 31/08/2024 Spot Bond | | | | | 0.00000 | 102.49826 | | | | 0.00 | 0 | |
| Total FRC365 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC365 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC366 On 20/06/2026 Spot Bond | | | | | 0.00000 | 91.75389 | | | | 0.00 | 0 | |
| Total FRC366 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC366 | | | | | | | | | | 0.00 | 0 | |
| FRC368 On 31/05/2024 Spot Bond | | | | | 0.00000 | 101.78791 | | | | 0.00 | 0 | |
| Total FRC368 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC368 | | | | | | | | | | 0.00 | 0 | |
| FRC370 On 20/06/2026 Spot Bond | | | | | 0.00000 | 90.62948 | | | | 0.00 | 0 | |
| Total FRC370 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC370 | | | | | | | | | | 0.00 | 0 | |
| FRC371 On 20/06/2026 Spot Bond | | | | | 0.00000 | 90.77254 | | | | 0.00 | 0 | |
| Total FRC371 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC371 | | | | | | | | | | 0.00 | 0 | |
| FRC374 On 20/06/2026 Spot Bond | | | | | 0.00000 | 92.08864 | | | | 0.00 | 0 | |
| Total FRC374 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC374 | | | | | | | | | | 0.00 | 0 | |
| FRC376 On 20/06/2026 Spot Bond | | | | | 0.00000 | 89.07877 | | | | 0.00 | 0 | |
| Total FRC376 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC376 | | | | | | | | | | 0.00 | 0 | |
| FRC377 On 20/06/2026 Spot Bond | | | | | 0.00000 | 88.93571 | | | | 0.00 | 0 | |
| Total FRC377 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC377 | | | | | | | | | | 0.00 | 0 | |
| FRC378 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.09244 | | | | 0.00 | 0 | |
| Total FRC378 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC378 | | | | | | | | | | 0.00 | 0 | |
| FRC379 On 23/09/2023 Spot Bond | | | | | 0.00000 | 101.17284 | | | | 0.00 | 0 | |
| Total FRC379 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC379 | | | | | | | | | | 0.00 | 0 | |
| FRC381 On 20/12/2026 Spot Bond | | | | | 0.00000 | 97.54156 | | | | 0.00 | 0 | |
| Total FRC381 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC381 | | | | | | | | | | 0.00 | 0 | |
| FRC384 On 15/02/2025 Spot Bond | | | | | 0.00000 | 101.85407 | | | | 0.00 | 0 | |
| Total FRC384 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC384 | | | | | | | | | | 0.00 | 0 | |
| FRC385 On 15/02/2025 Spot Bond | | | | | 0.00000 | 101.85407 | | | | 0.00 | 0 | |
| Total FRC385 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRC385 | | | | | | | | | | 0.00 | 0 | |
| FRC385 On 16/02/2025 Spot Bond | | | | | 0.00000 | 101.82862 | | | | 0.00 | 0 | |
| Total FRC386 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC386 | | | | | | | | | | 0.00 | 0 | |
| FRC386 On 16/02/2025 Spot Bond | | | | | 0.00000 | 101.82862 | | | | 0.00 | 0 | |
| Total FRC387 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC387 | | | | | | | | | | 0.00 | 0 | |
| FRC387 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.59778 | | | | 0.00 | 0 | |
| Total FRC388 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC388 | | | | | | | | | | 0.00 | 0 | |
| FRC388 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.14312 | | | | 0.00 | 0 | |
| Total FRC389 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC389 | | | | | | | | | | 0.00 | 0 | |
| FRC389 On 11/11/2024 Spot Bond | | | | | 0.00000 | 102.21317 | | | | 0.00 | 0 | |
| Total FRC393 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC393 | | | | | | | | | | 0.00 | 0 | |
| FRC393 On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.01611 | | | | 0.00 | 0 | |
| Total FRC394 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC394 | | | | | | | | | | 0.00 | 0 | |
| FRC394 On 31/01/2027 Spot Bond | | | | | 0.00000 | 100.14308 | | | | 0.00 | 0 | |
| Total FRC395 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC395 | | | | | | | | | | 0.00 | 0 | |
| FRC395 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.32658 | | | | 0.00 | 0 | |
| Total FRC396 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC396 | | | | | | | | | | 0.00 | 0 | |
| FRC396 On 31/03/2024 Spot Bond | | | 9.02000 | 9.02000 | 9.02000 | 100.39229 | | | | 0.00 | 0 | |
| Total FRC397 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC397 | | | | | | | | | | 0.00 | 0 | |
| FRC397 On 21/07/2025 Spot Bond | | | | | 0.00000 | 100.34198 | | | | 0.00 | 0 | |
| Total FRC398 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC398 | | | | | | | | | | 0.00 | 0 | |
| FRC398 On 21/01/2030 Spot Bond | | | | | 0.00000 | 100.36086 | | | | 0.00 | 0 | |
| Total FRC399 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC399 | | | | | | | | | | 0.00 | 0 | |
| FRC399 On 19/01/2027 Spot Bond | | | | | 0.00000 | 100.42551 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRC400 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC400 | | | | | | | | | | 0.00 | 0 | |
| FRC400 On 19/01/2027 Spot Bond | | | 11.44500 | 11.44500 | 11.44500 | 100.18608 | | | | 0.00 | 0 | |
| Total FRC401 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC401 | | | | | | | | | | 0.00 | 0 | |
| FRC401 On 20/06/2027 Spot Bond | | | | | 0.00000 | 99.64086 | | | | 0.00 | 0 | |
| Total FRC402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC402 | | | | | | | | | | 0.00 | 0 | |
| FRC402 On 19/05/2026 Spot Bond | | | | | 0.00000 | 97.64929 | | | | 0.00 | 0 | |
| Total FRC403 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC403 | | | | | | | | | | 0.00 | 0 | |
| FRC403 On 19/05/2026 Spot Bond | | | 15.52000 | 15.52000 | 15.52000 | 99.85749 | | | | 0.00 | 0 | |
| Total FRC404 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC404 | | | | | | | | | | 0.00 | 0 | |
| FRC404 On 19/01/2027 Spot Bond | | | 11.09500 | 11.09500 | 11.09500 | 103.16717 | | | | 0.00 | 0 | |
| Total FRC405 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC405 | | | | | | | | | | 0.00 | 0 | |
| FRC405 On 06/07/2027 Spot Bond | | | | | 0.00000 | 100.85316 | | | | 0.00 | 0 | 160,000,00 |
| Total FRC406 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| Total For FRC406 | | | | | | | | | | 0.00 | 0 | 160,000,00 |
| FRC406 On 13/10/2026 Spot Bond | | | | | 0.00000 | 100.59617 | | | | 0.00 | 0 | |
| Total FRC407 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC407 | | | | | | | | | | 0.00 | 0 | |
| FRC407 On 23/09/2025 Spot Bond | | | | | 0.00000 | 101.27265 | | | | 0.00 | 0 | |
| Total FRC408 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC408 | | | | | | | | | | 0.00 | 0 | |
| FRC408 On 23/09/2025 Spot Bond | | | 12.17000 | 12.17000 | 12.17000 | 99.15320 | | | | 0.00 | 0 | |
| Total FRC409 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC409 | | | | | | | | | | 0.00 | 0 | |
| FRC409 On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.14312 | | | | 0.00 | 0 | |
| Total FRC410 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC410 | | | | | | | | | | 0.00 | 0 | |
| FRC410 On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.95032 | | | | 0.00 | 0 | |
| Total FRC412 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC412 | | | | | | | | | | 0.00 | 0 | |

| 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 30/04/2029 Spot Bond | | | | | 0.00000 | 100.15682 | | | | 0.00 | 0 | |
| Total FRC413 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC413 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.88178 | | | | 0.00 | 0 | |
| Total FRC414 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC414 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.88199 | | | | 0.00 | 0 | |
| Total FRC415 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC415 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.55530 | | | | 0.00 | 0 | |
| Total FRC416 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC416 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 31/05/2027 Spot Bond | | | | | 0.00000 | 101.94346 | | | | 0.00 | 0 | |
| Total FRC418 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC418 | | | | | | | | | | 0.00 | 0 | |
| FRC41: On 30/04/2029 Spot Bond | | | | | 0.00000 | 100.15582 | | | | 0.00 | 0 | |
| Total FRC419 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC419 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 101.13511 | | | | 0.00 | 0 | |
| Total FRC421 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC421 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 101.15499 | | | | 0.00 | 0 | |
| Total FRC422 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC422 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 27/09/2028 Spot Bond | | | | | 0.00000 | 101.15499 | | | | 0.00 | 0 | |
| Total FRC423 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC423 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/08/2025 Spot Bond | | | | | 0.00000 | 101.82986 | | | | 0.00 | 0 | |
| Total FRC424 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC424 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.14303 | | | | 0.00 | 0 | |
| Total FRC425 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC425 | | | | | | | | | | 0.00 | 0 | |
| FRC42: On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.99027 | | | | 0.00 | 0 | |
| Total FRC426 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total For FRC426 | | | | | | | | | | 0.00 | 0 | |
| FRC426 On 30/09/2026 Spot Bond | | | | | 0.00000 | 101.03463 | | | | 0.00 | 0 | |
| Total FRC427 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC427 | | | | | | | | | | 0.00 | 0 | |
| FRC427 On 20/06/2027 Spot Bond | | | | | 0.00000 | 101.21968 | | | | 0.00 | 0 | 60,000,00 |
| Total FRC428 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| Total For FRC428 | | | | | | | | | | 0.00 | 0 | 60,000,00 |
| FRC428 On 31/10/2027 Spot Bond | | | | | 0.00000 | 100.14319 | | | | 0.00 | 0 | |
| Total FRC429 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC429 | | | | | | | | | | 0.00 | 0 | |
| FRC429 On 31/10/2026 Spot Bond | | | | | 0.00000 | 100.15167 | | | | 0.00 | 0 | |
| Total FRC430 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC430 | | | | | | | | | | 0.00 | 0 | |
| FRC430 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.79475 | | | | 0.00 | 0 | |
| Total FRC431 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC431 | | | | | | | | | | 0.00 | 0 | |
| FRC431 On 31/10/2026 Spot Bond | | | | | 0.00000 | 100.14305 | | | | 0.00 | 0 | |
| Total FRC432 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC432 | | | | | | | | | | 0.00 | 0 | |
| FRC432 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.79475 | | | | 0.00 | 0 | |
| Total FRC433 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC433 | | | | | | | | | | 0.00 | 0 | |
| FRC433 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.88166 | | | | 0.00 | 0 | |
| Total FRC434 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC434 | | | | | | | | | | 0.00 | 0 | |
| FRC434 On 20/11/2026 Spot Bond | | | | | 0.00000 | 101.79702 | | | | 0.00 | 0 | |
| Total FRC435 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC435 | | | | | | | | | | 0.00 | 0 | |
| FRC435 On 21/06/2027 Spot Bond | | | | | 0.00000 | 101.20899 | | | | 0.00 | 0 | |
| Total FRC436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC436 | | | | | | | | | | 0.00 | 0 | |
| FRC436 On 31/01/2030 Spot Bond | | | 9.67500 | 9.67500 | 9.67500 | 104.09515 | | | | 0.00 | 0 | |
| Total FRC437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC437 | | | | | | | | | | 0.00 | 0 | |
| FRC437 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.39908 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRC438 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC438 | | | | | | | | | | 0.00 | 0 | |
| FRC438 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.41629 | | | | 0.00 | 0 | |
| Total FRC439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC439 | | | | | | | | | | 0.00 | 0 | |
| FRC439 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.81213 | | | | 0.00 | 0 | |
| Total FRC441 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC441 | | | | | | | | | | 0.00 | 0 | |
| FRC441 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.81213 | | | | 0.00 | 0 | |
| Total FRC442 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC442 | | | | | | | | | | 0.00 | 0 | |
| FRC442 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.25063 | | | | 0.00 | 0 | |
| Total FRC443 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC443 | | | | | | | | | | 0.00 | 0 | |
| FRC443 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.15113 | | | | 0.00 | 0 | |
| Total FRC444 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC444 | | | | | | | | | | 0.00 | 0 | |
| FRC444 On 28/10/2023 Spot Bond | | | | | 0.00000 | 100.13275 | | | | 0.00 | 0 | |
| Total FRC445 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC445 | | | | | | | | | | 0.00 | 0 | |
| FRC445 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.79475 | | | | 0.00 | 0 | |
| Total FRC446 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC446 | | | | | | | | | | 0.00 | 0 | |
| FRC446 On 15/03/2028 Spot Bond | | | | | 0.00000 | 101.39435 | | | | 0.00 | 0 | |
| Total FRC447 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC447 | | | | | | | | | | 0.00 | 0 | |
| FRC447 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.79475 | | | | 0.00 | 0 | |
| Total FRC448 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC448 | | | | | | | | | | 0.00 | 0 | |
| FRC448 On 31/08/2027 Spot Bond | | | | | 0.00000 | 101.81213 | | | | 0.00 | 0 | |
| Total FRC449 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC449 | | | | | | | | | | 0.00 | 0 | |
| FRC449 On 20/12/2030 Spot Bond | | | | | 0.00000 | 101.26240 | | | | 0.00 | 0 | |
| Total FRC450 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC450 | | | | | | | | | | 0.00 | 0 | |

| 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 28/06/2026 Spot Bond | | | | | 0.00000 | 100.86422 | | | | 0.00 | 0 | |
| Total FRC451 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC451 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 28/10/2023 Spot Bond | | | | | 0.00000 | 100.13275 | | | | 0.00 | 0 | |
| Total FRC452 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC452 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 29/10/2025 Spot Bond | | | | | 0.00000 | 100.13143 | | | | 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 | 101.11390 | | | | 0.00 | 0 | |
| Total FRC454 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC454 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 21/01/2030 Spot Bond | | | | | 0.00000 | 100.33691 | | | | 0.00 | 0 | |
| Total FRC455 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC455 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 18/04/2028 Spot Bond | | | | | 0.00000 | 100.45617 | | | | 0.00 | 0 | |
| Total FRC456 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC456 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 16/11/2027 Spot Bond | | | | | 0.00000 | 101.40499 | | | | 0.00 | 0 | |
| Total FRC457 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC457 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 20/12/2029 Spot Bond | | | | | 0.00000 | 101.19707 | | | | 0.00 | 0 | |
| Total FRC458 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC458 | | | | | | | | | | 0.00 | 0 | |
| FRC45 On 31/07/2025 Spot Bond | | | | | 0.00000 | 100.15282 | | | | 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 | 100.15223 | | | | 0.00 | 0 | |
| Total FRC461 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC461 | | | | | | | | | | 0.00 | 0 | |
| FRC46 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.14312 | | | | 0.00 | 0 | |
| Total FRC462 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For FRC462 | | | | | | | | | | 0.00 | 0 | |
| FRC46 On 20/04/2032 Spot Bond | | | | | 0.00000 | 100.39888 | | | | 0.00 | 0 | |
| Total FRC463 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC463 | | | | | | | | | | 0.00 | 0 | |
| FRC46 On 20/03/2026 Spot Bond | | | | | 0.00000 | 100.99153 | | | | 0.00 | 0 | |
| Total FRC464 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRC464 | | | | | | | | | | 0.00 | 0 | |
| FRC46 On 06/11/2024 Spot Bond | | | | | 0.00000 | 99.86739 | | | | 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 | | | 4.99000 | 111.64081 | 4.99000 | 111.59900 | | | | 0.00 | 0 | |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | |
| FRI38 On 31/01/2038 Spot Bond | | | 5.28000 | 119.69593 | 5.28000 | 119.64987 | | | | 0.00 | 0 | |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.32353 | | | | 0.00 | 0 | |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 102.26968 | | | | 0.00 | 0 | |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.98497 | | | | 0.00 | 0 | 600,000,00 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 102.98608 | | | | 0.00 | 0 | |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.82122 | | | | 0.00 | 0 | |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | |
| FRJ27 On 20/04/2027 Spot Bond | | | | | 0.00000 | 100.55815 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRJ27S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ27S | | | | | | | | | | 0.00 | 0 | |
| FRJ28 On 22/06/2028 Spot Bond | | | | | 0.00000 | 101.53936 | | | | 0.00 | 3,760,000,000 | 1,880,000,000 |
| Total FRJ28 SPOT | | | | | | | | | | 0.00 | 3,760,000,000 | 1,880,000,000 |
| Total For FRJ28 | | | | | | | | | | 0.00 | 3,760,000,000 | 1,880,000,000 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 103.47467 | | | | 0.00 | 0 | |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | |
| FRJ29S On 20/04/2029 Spot Bond | | | | | 0.00000 | 100.28945 | | | | 0.00 | 0 | |
| Total FRJ29S SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ29S | | | | | | | | | | 0.00 | 0 | |
| FRJ30 On 23/03/2030 Spot Bond | | | | | 0.00000 | 100.94973 | | | | 0.00 | 0 | |
| Total FRJ30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ30 | | | | | | | | | | 0.00 | 0 | |
| FRJ31 On 22/06/2031 Spot Bond | | | | | 0.00000 | 101.86919 | | | | 0.00 | 0 | |
| Total FRJ31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ31 | | | | | | | | | | 0.00 | 0 | |
| FRJ33 On 23/03/2033 Spot Bond | | | | | 0.00000 | 100.96088 | | | | 0.00 | 0 | |
| Total FRJ33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRJ33 | | | | | | | | | | 0.00 | 0 | |
| FRS100 On 15/01/2024 Spot Bond | | | 4.81800 | 4.81800 | 4.81800 | 108.20602 | | | | 0.00 | 0 | |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | |
| FRS101 On 31/01/2038 Spot Bond | | | 5.25000 | 5.25000 | 5.25000 | 120.07000 | | | | 0.00 | 0 | |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.06494 | | | | 0.00 | 0 | |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | |
| FRS108 On 31/01/2038 Spot Bond | | | 5.39000 | 118.17006 | 5.39000 | 118.12424 | | | | 0.00 | 0 | |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | |
| FRS109 On 07/12/2033 Spot Bond | | | 5.36900 | 235.56889 | 5.36900 | 235.47790 | | | | 0.00 | 0 | |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS110 On 31/01/2038 Spot Bond | | | 5.71000 | 113.86122 | 5.71000 | 113.81609 | | | | 0.00 | 0 | |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | |
| FRS112 On 07/12/2033 Spot Bond | | | 5.36900 | 5.36900 | 5.36900 | 235.47790 | | | | 0.00 | 0 | |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | |
| FRS114 On 31/01/2025 Spot Bond | | | 4.81000 | 164.38789 | 4.81000 | 164.32672 | | | | 0.00 | 0 | |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 116.19747 | 3.70500 | 116.15771 | | | | 0.00 | 0 | |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | |
| FRS119 On 31/01/2038 Spot Bond | | | 5.33000 | 118.99946 | 5.33000 | 118.95351 | | | | 0.00 | 0 | |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | |
| FRS120 On 07/12/2033 Spot Bond | | | 5.48900 | 233.20325 | 5.48900 | 233.11242 | | | | 0.00 | 0 | |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | |
| FRS121 On 07/12/2033 Spot Bond | | | 5.48900 | 233.20325 | 5.48900 | 233.11242 | | | | 0.00 | 0 | |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | |
| FRS122 On 31/01/2025 Spot Bond | | | 3.99000 | 166.66258 | 3.99000 | 166.60427 | | | | 0.00 | 0 | |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | |
| FRS123 On 07/12/2033 Spot Bond | | | 5.56900 | 231.64202 | 5.56900 | 231.55132 | | | | 0.00 | 0 | |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | |
| FRS124 On 31/01/2038 Spot Bond | | | 5.53000 | 116.26144 | 5.53000 | 116.21592 | | | | 0.00 | 0 | |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | |
| FRS126 On 31/03/2028 Spot Bond | | | 4.81000 | 213.62574 | 4.81000 | 213.54659 | | | | 0.00 | 0 | |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/01/2038 Spot Bond | | | 6.28000 | 106.64245 | 6.28000 | 106.59854 | | | | 0.00 | 0 | |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | |
| FRS127 On 31/03/2028 Spot Bond | | | 5.02000 | 211.61724 | 5.02000 | 211.53764 | | | | 0.00 | 0 | |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | |
| FRS129 On 31/03/2028 Spot Bond | | | 5.08000 | 211.04737 | 5.08000 | 210.96765 | | | | 0.00 | 0 | |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | |
| FRS131 On 07/12/2033 Spot Bond | | | 6.07900 | 221.98025 | 6.07900 | 221.89029 | | | | 0.00 | 0 | |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | |
| FRS132 On 31/01/2038 Spot Bond | | | 6.23000 | 107.25323 | 6.23000 | 107.20923 | | | | 0.00 | 0 | |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | |
| FRS134 On 31/01/2038 Spot Bond | | | 5.53000 | 5.53000 | 5.53000 | 116.21592 | | | | 0.00 | 0 | |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | |
| FRS135 On 31/01/2038 Spot Bond | | | 5.32000 | 119.13838 | 5.32000 | 119.09241 | | | | 0.00 | 0 | |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | |
| FRS136 On 31/03/2028 Spot Bond | | | 4.89000 | 212.85804 | 4.89000 | 212.77869 | | | | 0.00 | 0 | |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | |
| FRS137 On 07/12/2033 Spot Bond | | | 5.84900 | 226.27605 | 5.84900 | 226.18576 | | | | 0.00 | 0 | |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | |
| FRS138 On 31/03/2028 Spot Bond | | | 5.02000 | 211.61724 | 5.02000 | 211.53764 | | | | 0.00 | 0 | |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | |
| FRS142 On 31/03/2028 Spot Bond | | | 5.02000 | 211.61724 | 5.02000 | 211.53764 | | | | 0.00 | 0 | |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | |
| FRS143 On 31/03/2028 Spot Bond | | | 4.42100 | 217.40442 | 4.42100 | 217.32612 | | | | 0.00 | 0 | |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | |
| FRS145 On 31/01/2025 Spot Bond | | | 4.76000 | 164.52543 | 4.76000 | 164.46444 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | |
| FRS146 On 31/03/2028 Spot Bond | | | 5.37000 | 208.31780 | 5.37000 | 208.23749 | | | | 0.00 | 0 | |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | |
| FRS149 On 31/03/2028 Spot Bond | | | 5.41000 | 207.94450 | 5.41000 | 207.86412 | | | | 0.00 | 0 | |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | |
| FRS150 On 31/01/2025 Spot Bond | | | 4.73000 | 164.60803 | 4.73000 | 164.54714 | | | | 0.00 | 0 | |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | |
| FRS151 On 31/03/2028 Spot Bond | | | 4.88500 | 212.90593 | 4.88500 | 212.82659 | | | | 0.00 | 0 | |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | |
| FRS152 On 31/03/2028 Spot Bond | | | 5.42000 | 5.42000 | 5.42000 | 207.77090 | | | | 0.00 | 0 | |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | |
| FRS153 On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.44765 | | | | 0.00 | 0 | |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | |
| FRS172 On 26/01/2024 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | |
| FRS176 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.13414 | | | | 0.00 | 0 | |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | |
| FRS180 On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.95075 | | | | 0.00 | 0 | |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | |
| FRS182 On 16/11/2023 Spot Bond | | | | | 0.00000 | 187.72453 | | | | 0.00 | 0 | |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | |
| FRS184 On 23/01/2024 Spot Bond | | | | | 0.00000 | 148.16373 | | | | 0.00 | 0 | |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 211.98454 | | | | 0.00 | 0 | |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 211.66869 | | | | 0.00 | 0 | |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | |
| FRS197 On 05/08/2024 Spot Bond | | | | | 0.00000 | 99.95149 | | | | 0.00 | 0 | |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | |
| FRS199 On 05/08/2025 Spot Bond | | | | | 0.00000 | 99.94736 | | | | 0.00 | 0 | |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 102.03594 | | | | 0.00 | 0 | |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 101.63979 | | | | 0.00 | 0 | |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | |
| FRS206 On 14/10/2025 Spot Bond | | | | | 0.00000 | 100.51432 | | | | 0.00 | 0 | |
| Total FRS206 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS206 | | | | | | | | | | 0.00 | 0 | |
| FRS209 On 18/11/2024 Spot Bond | | | | | 0.00000 | 101.78037 | | | | 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 | 101.34487 | | | | 0.00 | 0 | |
| Total FRS220 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS220 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 26/06/2025 Spot Bond | | | | | 0.00000 | 105.47353 | | | | 0.00 | 0 | |
| Total FRS221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS221 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 14/07/2025 Spot Bond | | | | | 0.00000 | 106.57987 | | | | 0.00 | 0 | |
| Total FRS223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS223 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 07/07/2025 Spot Bond | | | | | 0.00000 | 105.39730 | | | | 0.00 | 0 | |
| Total FRS224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS224 | | | | | | | | | | 0.00 | 0 | |
| FRS22 On 21/12/2027 Spot Bond | | | | | 0.00000 | 101.04105 | | | | 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 | 102.06146 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS237 | | | | | | | | | | 0.00 | 0 | |
| FRS237 On 13/10/2023 Spot Bond | | | | | 0.00000 | 103.77288 | | | | 0.00 | 0 | |
| Total FRS238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS238 | | | | | | | | | | 0.00 | 0 | |
| FRS238 On 31/03/2032 Spot Bond | | | | | 0.00000 | 106.79709 | | | | 0.00 | 0 | |
| Total FRS240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS240 | | | | | | | | | | 0.00 | 0 | |
| FRS240 On 12/12/2025 Spot Bond | | | | | 0.00000 | 72.61728 | | | | 0.00 | 0 | |
| Total FRS242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS242 | | | | | | | | | | 0.00 | 0 | |
| FRS242 On 09/12/2023 Spot Bond | | | | | 0.00000 | 101.90786 | | | | 0.00 | 0 | |
| Total FRS243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS243 | | | | | | | | | | 0.00 | 0 | |
| FRS243 On 29/12/2025 Spot Bond | | | | | 0.00000 | 112.36821 | | | | 0.00 | 0 | |
| Total FRS244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS244 | | | | | | | | | | 0.00 | 0 | |
| FRS244 On 19/01/2024 Spot Bond | | | | | 0.00000 | 100.50993 | | | | 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 | 100.37614 | | | | 0.00 | 0 | |
| Total FRS253 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS253 | | | | | | | | | | 0.00 | 0 | |
| FRS253 On 02/03/2024 Spot Bond | | | | | 0.00000 | 101.46270 | | | | 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 | 128.78703 | | | | 0.00 | 0 | |
| Total FRS258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS258 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS26(On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.20750 | | | | 0.00 | 0 | |
| Total FRS260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS260 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 28/02/2031 Spot Bond | | | | | 0.00000 | 101.86852 | | | | 0.00 | 0 | |
| Total FRS261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS261 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 13/05/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS262 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.97951 | | | | 0.00 | 0 | |
| Total FRS266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS266 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 22/06/2026 Spot Bond | | | | | 0.00000 | 131.42382 | | | | 0.00 | 0 | |
| Total FRS267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS267 | | | | | | | | | | 0.00 | 0 | |
| FRS26(On 31/03/2031 Spot Bond | | | | | 0.00000 | 100.98403 | | | | 0.00 | 0 | |
| Total FRS268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS268 | | | | | | | | | | 0.00 | 0 | |
| FRS27(On 31/03/2032 Spot Bond | | | | | 0.00000 | 100.98040 | | | | 0.00 | 0 | |
| Total FRS273 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS273 | | | | | | | | | | 0.00 | 0 | |
| FRS27(On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.13478 | | | | 0.00 | 0 | |
| Total FRS278 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS278 | | | | | | | | | | 0.00 | 0 | |
| FRS27(On 21/09/2024 Spot Bond | | | | | 0.00000 | 101.29966 | | | | 0.00 | 0 | |
| Total FRS279 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS279 | | | | | | | | | | 0.00 | 0 | |
| FRS28(On 31/03/2032 Spot Bond | | | 9.53000 | 9.53000 | 9.53000 | 100.84295 | | | | 0.00 | 0 | |
| Total FRS280 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS280 | | | | | | | | | | 0.00 | 0 | |
| FRS28(On 05/10/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS281 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS281 | | | | | | | | | | 0.00 | 0 | |
| FRS28(On 30/09/2024 Spot Bond | | | | | 0.00000 | 101.01691 | | | | 0.00 | 0 | |
| Total FRS282 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For FRS282 | | | | | | | | | | 0.00 | 0 | |
| FRS282 On 28/02/2031 Spot Bond | | | 10.51500 | 10.51500 | 10.51500 | 96.35454 | | | | 0.00 | 0 | |
| Total FRS284 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS284 | | | | | | | | | | 0.00 | 0 | |
| FRS284 On 28/02/2031 Spot Bond | | | 10.51500 | 10.51500 | 10.51500 | 96.35454 | | | | 0.00 | 0 | |
| Total FRS285 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS285 | | | | | | | | | | 0.00 | 0 | |
| FRS285 On 25/10/2026 Spot Bond | | | | | 0.00000 | 100.21276 | | | | 0.00 | 0 | |
| Total FRS286 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS286 | | | | | | | | | | 0.00 | 0 | |
| FRS286 On 13/11/2023 Spot Bond | | | | | 0.00000 | 98.60891 | | | | 0.00 | 0 | |
| Total FRS288 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS288 | | | | | | | | | | 0.00 | 0 | |
| FRS288 On 31/01/2030 Spot Bond | | | 11.60400 | 11.60400 | 11.60400 | 92.28035 | | | | 0.00 | 0 | |
| Total FRS289 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS289 | | | | | | | | | | 0.00 | 0 | |
| FRS289 On 12/02/2024 Spot Bond | | | | | 0.00000 | 95.41953 | | | | 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 | 112.10348 | | | | 0.00 | 0 | |
| Total FRS298 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS298 | | | | | | | | | | 0.00 | 0 | |
| FRS298 On 12/05/2023 Spot Bond | | | | | 0.00000 | 118.70441 | | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total FRS300 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS300 | | | | | | | | | | 0.00 | 0 | |
| FRS300 On 16/05/2027 Spot Bond | | | | | 0.00000 | 101.95318 | | | | 0.00 | 0 | |
| Total FRS301 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS301 | | | | | | | | | | 0.00 | 0 | |
| FRS301 On 19/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS302 | | | | | | | | | | 0.00 | 0 | |
| FRS302 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS303 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS303 | | | | | | | | | | 0.00 | 0 | |
| FRS303 On 31/01/2030 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total FRS304 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS304 | | | | | | | | | | 0.00 | 0 | |
| FRS304 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.73736 | | | | 0.00 | 0 | |
| Total FRS305 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS305 | | | | | | | | | | 0.00 | 0 | |
| FRS305 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.14312 | | | | 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 | 99.52501 | | | | 0.00 | 0 | |
| Total FRS308 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS308 | | | | | | | | | | 0.00 | 0 | |
| FRS308 On 13/07/2027 Spot Bond | | | | | 0.00000 | 108.06141 | | | | 0.00 | 0 | |
| Total FRS309 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS309 | | | | | | | | | | 0.00 | 0 | |
| FRS309 On 21/09/2023 Spot Bond | | | 9.72000 | 9.72000 | 9.72000 | 101.48441 | | | | 0.00 | 0 | |
| Total FRS310 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS310 | | | | | | | | | | 0.00 | 0 | |
| FRS310 On 21/09/2023 Spot Bond | | | | | 0.00000 | 101.12636 | | | | 0.00 | 0 | |
| Total FRS311 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS311 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS312 On 28/09/2025 Spot Bond | | | | | 0.00000 | 101.88781 | | | | 0.00 | 0 | |
| Total FRS312 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS312 | | | | | | | | | | 0.00 | 0 | |
| FRS313 On 27/04/2024 Spot Bond | | | | | 0.00000 | 100.11588 | | | | 0.00 | 0 | |
| Total FRS313 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS313 | | | | | | | | | | 0.00 | 0 | |
| FRS314 On 03/06/2024 Spot Bond | | | | | 0.00000 | 101.36235 | | | | 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 | 100.99017 | | | | 0.00 | 0 | |
| Total FRS316 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS316 | | | | | | | | | | 0.00 | 0 | |
| FRS317 On 07/12/2033 Spot Bond | | | | | 0.00000 | 100.78582 | | | | 0.00 | 0 | |
| Total FRS317 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS317 | | | | | | | | | | 0.00 | 0 | |
| FRS318 On 17/05/2023 Spot Bond | | | 4.43000 | 4.43000 | 4.43000 | 100.24195 | | | | 0.00 | 0 | |
| Total FRS318 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS318 | | | | | | | | | | 0.00 | 0 | |
| FRS319 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total FRS319 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS319 | | | | | | | | | | 0.00 | 0 | |
| FRS320 On 26/04/2024 Spot Bond | | | | | 0.00000 | 92.12377 | | | | 0.00 | 0 | |
| Total FRS320 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS320 | | | | | | | | | | 0.00 | 0 | |
| FRS36 On 07/12/2023 Spot Bond | | | 3.12000 | 3.12000 | 3.12000 | 334.90905 | | | | 0.00 | 0 | |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | |
| FRS37 On 07/12/2023 Spot Bond | | | 2.50000 | 336.20877 | 2.50000 | 336.10487 | | | | 0.00 | 0 | |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | |
| FRS43 On 07/12/2023 Spot Bond | | | 2.86000 | 2.86000 | 2.86000 | 335.40954 | | | | 0.00 | 0 | |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 99.97405 | | | | 0.00 | 0 | |
| Total FRS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS62 | | | | | | | | | | 0.00 | 0 | |
| FRS64 On 26/01/2042 Spot Bond | | | 5.23000 | 109.77722 | 5.23000 | 109.73514 | | | | 0.00 | 0 | |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | |
| FRS81 On 30/10/2042 Spot Bond | | | 4.85900 | 67.39593 | 4.85900 | 114.38241 | | | | 0.00 | 0 | 80,000,00 |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | 80,000,00 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.88000 | 3.88000 | 3.88000 | 166.91292 | | | | 0.00 | 0 | |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | |
| FRS87 On 31/01/2025 Spot Bond | | | 4.16000 | 4.16000 | 4.16000 | 166.12874 | | | | 0.00 | 0 | |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | |
| FRS90 On 07/12/2023 Spot Bond | | | 3.92000 | 3.92000 | 3.92000 | 333.37783 | | | | 0.00 | 0 | |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | |
| FRX24 On 10/12/2024 Spot Bond | | | 9.00000 | 106.82018 | 9.00000 | 106.79435 | | | | 0.00 | 0 | |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | |
| FRX25 On 26/07/2025 Spot Bond | | | 9.07000 | 103.95781 | 9.07000 | 103.93234 | | | | 0.00 | 0 | |
| Total FRX25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX25 | | | | | | | | | | 0.00 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 9.51000 | 100.81178 | 9.51000 | 100.78620 | | | 377,946,420,000.00 | | 39,742,000 | 609,051,50 |
| Total FRX26 SPOT | | | | | | | | | 377,946,420,000.00 | | 39,742,000 | 609,051,50 |
| Total For FRX26 | | | | | | | | | 377,946,420,000.00 | | 39,742,000 | 609,051,50 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.65000 | 103.28023 | 9.65000 | 103.25379 | | | | 0.00 | 0 | |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | |
| FRX28 On 26/07/2028 Spot Bond | | | 9.86000 | 103.75224 | 9.86000 | 103.72465 | | | | 0.00 | 0 | |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | |
| FRX30 On 31/01/2030 Spot Bond | | | 10.59500 | 98.47371 | 10.59500 | 98.44563 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | |
| FRX31 On 21/02/2031 Spot Bond | | | 10.87000 | 94.77516 | 10.87000 | 94.74746 | | | | 0.00 | 0 | |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 10.81000 | 99.32406 | 10.81000 | 99.29548 | | | | 0.00 | 0 | |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | |
| FRX45 On 14/04/2045 Spot Bond | | | 12.27500 | 68.14861 | 12.27500 | 68.12643 | | | | 0.00 | 0 | |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.75683 | | | | 0.00 | 0 | |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 101.71955 | | | | 0.00 | 0 | |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | |
| FS7A2 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.67040 | | | | 0.00 | 0 | |
| Total FS7A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A2 | | | | | | | | | | 0.00 | 0 | |
| FS7A3 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.70378 | | | | 0.00 | 0 | |
| Total FS7A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7A3 | | | | | | | | | | 0.00 | 0 | |
| FS7B1 On 20/11/2024 Spot Bond | | | | | 0.00000 | 101.71360 | | | | 0.00 | 0 | |
| Total FS7B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FS7B1 | | | | | | | | | | 0.00 | 0 | |
| FST3A3 On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.32199 | | | | 0.00 | 0 | |
| Total FST3A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A3 | | | | | | | | | | 0.00 | 0 | |
| FST3A4 On 20/10/2026 Spot Bond | | | | | 0.00000 | 100.32721 | | | | 0.00 | 0 | |
| Total FST3A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For FST3A4 | | | | | | | | | | 0.00 | 0 | |
| GBL06 On 21/06/2024 Spot Bond | | | | | 0.00000 | 101.33084 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| GH5A2 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.79770 | | | | 0.00 | 0 | |
| Total GH5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A21 | | | | | | | | | | 0.00 | 0 | |
| GH5A3 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.56357 | | | | 0.00 | 0 | |
| Total GH5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5A31 | | | | | | | | | | 0.00 | 0 | |
| GH5B1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 101.62021 | | | | 0.00 | 0 | |
| Total GH5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5B1 | | | | | | | | | | 0.00 | 0 | |
| GH5C1 On 25/11/2026 Spot Bond | | | | | 0.00000 | 102.00934 | | | | 0.00 | 0 | |
| Total GH5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GH5C1 | | | | | | | | | | 0.00 | 0 | |
| GRL35 On 12/06/2029 Spot Bond | | | 4.44000 | 120.65039 | 4.44000 | 120.60678 | | | | 0.00 | 0 | |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.47955 | | | | 0.00 | 0 | 15,450,000,00 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 15,450,000,00 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 15,450,000,00 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.02900 | 100.93045 | 9.02900 | 100.90647 | | | | 0.00 | 0 | |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 100.92989 | | | | 0.00 | 0 | |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | |
| GRT21 On 03/04/2024 Spot Bond | | | 7.73000 | 102.59393 | 7.73000 | 102.57268 | | | | 0.00 | 0 | |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.03265 | | | | 0.00 | 0 | |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.99325 | | | | 0.00 | 0 | |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 102.87207 | | | | 0.00 | 0 | |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.82363 | | | | 0.00 | 0 | |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.36320 | | | | 0.00 | 0 | |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.90581 | | | | 0.00 | 0 | |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 101.51939 | | | | 0.00 | 0 | |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.72010 | | | | 0.00 | 0 | 1,400,000,00 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,00 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 1,400,000,00 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.00501 | | | | 0.00 | 1,400,000,000 | 700,000,00 |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,00 |
| Total For GRT33 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,00 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.15775 | | | | 0.00 | 0 | |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.93173 | | | | 0.00 | 0 | |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.86409 | | | | 0.00 | 0 | |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.02504 | | | | 0.00 | 0 | |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | |
| GRT41 On 20/11/2024 Spot Bond | | | | | 0.00000 | 102.15043 | | | | 0.00 | 0 | |
| Total GRT41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT41 | | | | | | | | | | 0.00 | 0 | |
| GRT42 On 20/11/2026 Spot Bond | | | | | 0.00000 | 102.30232 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total GRT42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT42 | | | | | | | | | | 0.00 | 0 | |
| GRT45 On 24/06/2023 Spot Bond | | | | | 0.00000 | 101.14506 | | | | 0.00 | 0 | |
| Total GRT45 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT45 | | | | | | | | | | 0.00 | 0 | |
| GRT47 On 22/04/2024 Spot Bond | | | | | 0.00000 | 100.60061 | | | | 0.00 | 0 | |
| Total GRT47 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT47 | | | | | | | | | | 0.00 | 0 | |
| GRT48 On 22/04/2026 Spot Bond | | | | | 0.00000 | 100.49750 | | | | 0.00 | 0 | |
| Total GRT48 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT48 | | | | | | | | | | 0.00 | 0 | |
| GRT49 On 10/06/2025 Spot Bond | | | | | 0.00000 | 101.43959 | | | | 0.00 | 0 | |
| Total GRT49 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT49 | | | | | | | | | | 0.00 | 0 | |
| GRT50 On 10/06/2027 Spot Bond | | | | | 0.00000 | 101.69268 | | | | 0.00 | 0 | |
| Total GRT50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT50 | | | | | | | | | | 0.00 | 0 | |
| GRT51 On 14/12/2029 Spot Bond | | | | | 0.00000 | 101.21096 | | | | 0.00 | 0 | |
| Total GRT51G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT51G | | | | | | | | | | 0.00 | 0 | |
| GRT52 On 14/12/2032 Spot Bond | | | | | 0.00000 | 101.26503 | | | | 0.00 | 0 | |
| Total GRT52G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT52G | | | | | | | | | | 0.00 | 0 | |
| GRT53 On 09/04/2032 Spot Bond | | | | | 0.00000 | 99.84190 | | | | 0.00 | 0 | |
| Total GRT53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT53 | | | | | | | | | | 0.00 | 0 | |
| GRT54 On 09/02/2033 Spot Bond | | | | | 0.00000 | 101.64674 | | | | 0.00 | 0 | |
| Total GRT54 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GRT54 | | | | | | | | | | 0.00 | 0 | |
| GS0009 On 08/11/2023 Spot Bond | | | | | 0.00000 | 99.88544 | | | | 0.00 | 0 | |
| Total GS0009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For GS0009 | | | | | | | | | | 0.00 | 0 | |
| H10T5 On 27/03/2024 Spot Bond | | | 9.35000 | 9.35000 | 9.35000 | 100.81923 | | | | 0.00 | 0 | |
| Total H10T5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T5 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| H10T6 On 21/08/2025 Spot Bond | | | | | 0.00000 | 100.98639 | | | | 0.00 | 0 | |
| Total H10T6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H10T6 | | | | | | | | | | 0.00 | 0 | |
| H116T3 On 20/07/2023 Spot Bond | | | | | 0.00000 | 100.28302 | | | | 0.00 | 0 | |
| Total H116T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H116T3 | | | | | | | | | | 0.00 | 0 | |
| H120T2 On 04/10/2023 Spot Bond | | | | | 0.00000 | 100.72562 | | | | 0.00 | 0 | |
| Total H120T2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H120T2 | | | | | | | | | | 0.00 | 0 | |
| H121T3 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.68602 | | | | 0.00 | 0 | |
| Total H121T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H121T3 | | | | | | | | | | 0.00 | 0 | |
| H127T1 On 06/09/2023 Spot Bond | | | | | 0.00000 | 100.66119 | | | | 0.00 | 0 | |
| Total H127T1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H127T1 | | | | | | | | | | 0.00 | 0 | |
| H12T19 On 31/03/2027 Spot Bond | | | | | 0.00000 | 100.99025 | | | | 0.00 | 0 | |
| Total H12T19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T19 | | | | | | | | | | 0.00 | 0 | |
| H12T22 On 31/07/2027 Spot Bond | | | | | 0.00000 | 104.27389 | | | | 0.00 | 0 | |
| Total H12T22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T22 | | | | | | | | | | 0.00 | 0 | |
| H12T27 On 25/08/2023 Spot Bond | | | | | 0.00000 | 101.42552 | | | | 0.00 | 0 | |
| Total H12T27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T27 | | | | | | | | | | 0.00 | 0 | |
| H12T3 On 19/03/2025 Spot Bond | | | | | 0.00000 | 101.05012 | | | | 0.00 | 0 | |
| Total H12T3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For H12T3 | | | | | | | | | | 0.00 | 0 | |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.84936 | | | | 0.00 | 0 | |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.27791 | | | | 0.00 | 0 | |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.70080 | | | | 0.00 | 0 | |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|------------|
| Total For HILB12 | | | | | | | | | 0.00 | 0 | |
| HILB14 On 19/10/2027 Spot Bond | | | | | 0.00000 | 100.36464 | | | 0.00 | 0 | |
| Total HILB14 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB14 | | | | | | | | | 0.00 | 0 | |
| HILB15 On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.11569 | | | 0.00 | 0 | |
| Total HILB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB15 | | | | | | | | | 0.00 | 0 | |
| HILB16 On 09/11/2027 Spot Bond | | | | | 0.00000 | 99.84709 | | | 0.00 | 0 | |
| Total HILB16 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB16 | | | | | | | | | 0.00 | 0 | |
| HILB17 On 05/04/2026 Spot Bond | | | | | 0.00000 | 100.72154 | | | 0.00 | 0 | |
| Total HILB17 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB17 | | | | | | | | | 0.00 | 0 | |
| HILB18 On 05/04/2028 Spot Bond | | | | | 0.00000 | 100.73737 | | | 0.00 | 0 | |
| Total HILB18 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HILB18 | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.78000 | 333.75955 | 3.78000 | 333.64486 | | | 0.00 | 0 | |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | |
| HWAY2 On 07/12/2024 Spot Bond | | | 3.91000 | 3.91000 | 3.91000 | 338.27547 | | | 0.00 | 0 | |
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/08/2030 Spot Bond | | | 10.70000 | 100.15900 | 10.70000 | 100.13016 | | | 0.00 | 0 | |
| Total HWAY30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY30 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 28/02/2033 Spot Bond | | | 5.14000 | 78.32083 | 5.14000 | 112.68801 | | | 0.00 | 0 | |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 12.19000 | 84.60028 | 12.19000 | 84.57263 | | 981,824,046,000.00 | 80,543,400 | 4,344,681,200 | |
| Total HWAY34 SPOT | | | | | | | | 981,824,046,000.00 | 80,543,400 | 4,344,681,200 | |
| Total For HWAY34 | | | | | | | | 981,824,046,000.00 | 80,543,400 | 4,344,681,200 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 11.40247 | 100.00000 | 11.37696 | | 0.00 | 0 | | |
| Total HWAY34/R208 SPOT | | | | | | | | 0.00 | 0 | | |
| Total For HWAY34/R208 | | | | | | | | 0.00 | 0 | | |
| HWAY3 On 31/07/2035 Spot Bond | | | 12.26000 | 83.51064 | 12.26000 | 83.48320 | | 0.00 | 0 | 4,590,000,000 | |

| 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 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 | 11.39694 | 100.00000 | 11.37144 | | | | 0.00 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | |
| I2025 On 31/01/2025 Spot Bond | | | 3.30000 | 168.60854 | 3.31000 | 168.52424 | | | 107,494,716,450,000.00 | 32,574,156,500 | 484,897,900,00 | |
| Total I2025 SPOT | | | | | | | | | 17,494,716,450,000.00 | 32,574,156,500 | 484,897,900,00 | |
| Total For I2025 | | | | | | | | | 17,494,716,450,000.00 | 32,574,156,500 | 484,897,900,00 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.97000 | 122.38101 | 3.97000 | 122.33839 | | | 219,018,802,080,000.00 | 55,168,464,000 | 180,031,416,60 | |
| Total I2029 SPOT | | | | | | | | | 19,018,802,080,000.00 | 55,168,464,000 | 180,031,416,60 | |
| Total For I2029 | | | | | | | | | 19,018,802,080,000.00 | 55,168,464,000 | 180,031,416,60 | |
| I2031 On 31/01/2031 Spot Bond | | | 4.15000 | 101.73409 | 4.15000 | 101.69805 | | | 20,750,000,000,000.00 | 5,000,000,000 | 3,500,000,00 | |
| Total I2031 SPOT | | | | | | | | | 20,750,000,000,000.00 | 5,000,000,000 | 3,500,000,00 | |
| Total For I2031 | | | | | | | | | 20,750,000,000,000.00 | 5,000,000,000 | 3,500,000,00 | |
| I2033 On 28/02/2033 Spot Bond | | | 4.49000 | 116.56727 | 4.49000 | 116.52515 | | | 456,019,809,680,000.00 | 101,563,432,000 | 361,659,858,90 | |
| Total I2033 SPOT | | | | | | | | | 16,019,809,680,000.00 | 101,563,432,000 | 361,659,858,90 | |
| Total For I2033 | | | | | | | | | 16,019,809,680,000.00 | 101,563,432,000 | 361,659,858,90 | |
| I2038 On 31/01/2038 Spot Bond | | | 4.63000 | 129.20484 | 4.63000 | 129.15739 | | | 463,791,360,526,000.00 | 100,170,920,200 | 412,763,694,10 | |
| Total I2038 SPOT | | | | | | | | | 13,791,360,526,000.00 | 100,170,920,200 | 412,763,694,10 | |
| Total For I2038 | | | | | | | | | 13,791,360,526,000.00 | 100,170,920,200 | 412,763,694,10 | |
| I2046 On 31/03/2046 Spot Bond | | | 4.65000 | 113.33595 | 4.62000 | 113.83609 | | | 212,845,540,890,000.00 | 45,773,234,600 | 456,980,115,70 | |
| Total I2046 SPOT | | | | | | | | | 12,845,540,890,000.00 | 45,773,234,600 | 456,980,115,70 | |
| Total For I2046 | | | | | | | | | 12,845,540,890,000.00 | 45,773,234,600 | 456,980,115,70 | |
| I2050 On 31/12/2050 Spot Bond | | | 4.65000 | 115.78429 | 4.63000 | 116.14775 | | | 092,398,173,095,000.00 | 234,924,338,300 | 512,718,167,90 | |
| Total I2050 SPOT | | | | | | | | | 12,398,173,095,000.00 | 234,924,338,300 | 512,718,167,90 | |
| Total For I2050 | | | | | | | | | 12,398,173,095,000.00 | 234,924,338,300 | 512,718,167,90 | |
| IBG01 On 07/02/2025 Spot Bond | | | | | 0.00000 | 99.76700 | | | 0.00 | 0 | | |
| Total IBG01 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IBG01 | | | | | | | | | 0.00 | 0 | | |
| IBG02 On 07/02/2027 Spot Bond | | | | | 0.00000 | 99.53311 | | | 0.00 | 0 | | |
| Total IBG02 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IBG02 | | | | | | | | | 0.00 | 0 | | |
| IBL109 On 07/12/2023 Spot Bond | | | 3.58000 | 334.14002 | 3.58000 | 334.02701 | | | 0.00 | 0 | | |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | | |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 101.73051 | | | | 0.00 | 0 | |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 102.25389 | | | | 0.00 | 0 | |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 99.76904 | | | | 0.00 | 0 | |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | |
| IBL134 On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.47720 | | | | 0.00 | 0 | |
| Total IBL134 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL134 | | | | | | | | | | 0.00 | 0 | |
| IBL135 On 22/11/2024 Spot Bond | | | | | 0.00000 | 101.74176 | | | | 0.00 | 0 | |
| Total IBL135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL135 | | | | | | | | | | 0.00 | 0 | |
| IBL136 On 22/11/2024 Spot Bond | | | | | 0.00000 | 102.64795 | | | | 0.00 | 0 | |
| Total IBL136 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL136 | | | | | | | | | | 0.00 | 0 | |
| IBL137 On 21/01/2025 Spot Bond | | | | | 0.00000 | 100.16150 | | | | 0.00 | 0 | |
| Total IBL137 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL137 | | | | | | | | | | 0.00 | 0 | |
| IBL138 On 21/01/2026 Spot Bond | | | | | 0.00000 | 100.08651 | | | | 0.00 | 0 | |
| Total IBL138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL138 | | | | | | | | | | 0.00 | 0 | |
| IBL145 On 20/03/2026 Spot Bond | | | | | 0.00000 | 101.07837 | | | | 0.00 | 0 | |
| Total IBL145 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL145 | | | | | | | | | | 0.00 | 0 | |
| IBL147 On 03/07/2025 Spot Bond | | | | | 0.00000 | 100.81938 | | | | 0.00 | 0 | |
| Total IBL147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL147 | | | | | | | | | | 0.00 | 0 | |
| IBL148 On 25/08/2023 Spot Bond | | | | | 0.00000 | 101.45211 | | | | 0.00 | 0 | |
| Total IBL148 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL148 | | | | | | | | | | 0.00 | 0 | |
| IBL149 On 25/08/2025 Spot Bond | | | | | 0.00000 | 101.48747 | | | | 0.00 | 0 | |
| Total IBL149 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL149 | | | | | | | | | | 0.00 | 0 | |
| IBL154 On 19/11/2025 Spot Bond | | | | | 0.00000 | 101.65912 | | | | 0.00 | 0 | |
| Total IBL154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL154 | | | | | | | | | | 0.00 | 0 | |
| IBL160 On 12/02/2026 Spot Bond | | | | | 0.00000 | 99.89347 | | | | 0.00 | 0 | |
| Total IBL160 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL160 | | | | | | | | | | 0.00 | 0 | |
| IBL162 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.75260 | | | | 0.00 | 0 | |
| Total IBL162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL162 | | | | | | | | | | 0.00 | 0 | |
| IBL163 On 13/04/2026 Spot Bond | | | | | 0.00000 | 100.50910 | | | | 0.00 | 0 | |
| Total IBL163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL163 | | | | | | | | | | 0.00 | 0 | |
| IBL167 On 18/05/2024 Spot Bond | | | | | 0.00000 | 101.83837 | | | | 0.00 | 0 | |
| Total IBL167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL167 | | | | | | | | | | 0.00 | 0 | |
| IBL168 On 18/05/2026 Spot Bond | | | | | 0.00000 | 101.87647 | | | | 0.00 | 0 | |
| Total IBL168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL168 | | | | | | | | | | 0.00 | 0 | |
| IBL177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.65097 | | | | 0.00 | 0 | |
| Total IBL177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL177 | | | | | | | | | | 0.00 | 0 | |
| IBL178 On 19/07/2026 Spot Bond | | | | | 0.00000 | 100.43861 | | | | 0.00 | 0 | |
| Total IBL178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL178 | | | | | | | | | | 0.00 | 0 | |
| IBL181 On 25/08/2024 Spot Bond | | | | | 0.00000 | 101.50956 | | | | 0.00 | 0 | |
| Total IBL181 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL181 | | | | | | | | | | 0.00 | 0 | |
| IBL182 On 25/08/2026 Spot Bond | | | | | 0.00000 | 101.70943 | | | | 0.00 | 0 | |
| Total IBL182 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL182 | | | | | | | | | | 0.00 | 0 | |
| IBL190 On 10/09/2024 Spot Bond | | | | | 0.00000 | 101.50948 | | | | 0.00 | 0 | |
| Total IBL190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL190 | | | | | | | | | | 0.00 | 0 | |
| IBL191 On 10/09/2026 Spot Bond | | | | | 0.00000 | 100.93065 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|------------|
| Total IBL191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL191 | | | | | | | | | | 0.00 | 0 | |
| IBL192 On 08/10/2026 Spot Bond | | | | | 0.00000 | 100.56248 | | | | 0.00 | 0 | |
| Total IBL192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL192 | | | | | | | | | | 0.00 | 0 | |
| IBL197 On 08/11/2023 Spot Bond | | | | | 0.00000 | 99.87021 | | | | 0.00 | 0 | |
| Total IBL197 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL197 | | | | | | | | | | 0.00 | 0 | |
| IBL199 On 11/11/2026 Spot Bond | | | | | 0.00000 | 99.78932 | | | | 0.00 | 0 | |
| Total IBL199 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL199 | | | | | | | | | | 0.00 | 0 | |
| IBL200 On 02/12/2024 Spot Bond | | | | | 0.00000 | 101.29630 | | | | 0.00 | 0 | |
| Total IBL200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL200 | | | | | | | | | | 0.00 | 0 | |
| IBL201 On 02/12/2026 Spot Bond | | | | | 0.00000 | 100.99227 | | | | 0.00 | 0 | |
| Total IBL201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL201 | | | | | | | | | | 0.00 | 0 | |
| IBL202 On 02/12/2023 Spot Bond | | | | | 0.00000 | 101.69403 | | | | 0.00 | 0 | |
| Total IBL202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL202 | | | | | | | | | | 0.00 | 0 | |
| IBL203 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.45839 | | | | 0.00 | 0 | |
| Total IBL203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL203 | | | | | | | | | | 0.00 | 0 | |
| IBL204 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.41366 | | | | 0.00 | 0 | |
| Total IBL204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL204 | | | | | | | | | | 0.00 | 0 | |
| IBL206 On 09/12/2024 Spot Bond | | | | | 0.00000 | 101.36892 | | | | 0.00 | 3,200,000,000 | |
| Total IBL206 SPOT | | | | | | | | | | 0.00 | 3,200,000,000 | |
| Total For IBL206 | | | | | | | | | | 0.00 | 3,200,000,000 | |
| IBL208 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.02562 | | | | 0.00 | 0 | |
| Total IBL208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL208 | | | | | | | | | | 0.00 | 0 | |
| IBL210 On 18/02/2027 Spot Bond | | | | | 0.00000 | 101.73415 | | | | 0.00 | 0 | |
| Total IBL210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL210 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IBL216 On 18/03/2025 Spot Bond | | | | | 0.00000 | 101.08599 | | | | 0.00 | 0 | 15,000,000,00 |
| Total IBL216 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000,00 |
| Total For IBL216 | | | | | | | | | | 0.00 | 0 | 15,000,000,00 |
| IBL217 On 18/03/2025 Spot Bond | | | | | 0.00000 | 101.01145 | | | | 0.00 | 0 | |
| Total IBL217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL217 | | | | | | | | | | 0.00 | 0 | |
| IBL219 On 31/03/2025 Spot Bond | | | | | 0.00000 | 98.73852 | | | | 0.00 | 0 | |
| Total IBL219 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL219 | | | | | | | | | | 0.00 | 0 | |
| IBL220 On 31/03/2027 Spot Bond | | | | | 0.00000 | 99.19403 | | | | 0.00 | 0 | |
| Total IBL220 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL220 | | | | | | | | | | 0.00 | 0 | |
| IBL222 On 13/05/2025 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 103.37699 | | | | 0.00 | 0 | 570,000,00 |
| Total IBL222 SPOT | | | | | | | | | | 0.00 | 0 | 570,000,00 |
| Total For IBL222 | | | | | | | | | | 0.00 | 0 | 570,000,00 |
| IBL223 On 10/05/2027 Spot Bond | | | | | 0.00000 | 99.81208 | | | | 0.00 | 0 | |
| Total IBL223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL223 | | | | | | | | | | 0.00 | 0 | |
| IBL224 On 17/05/2025 Spot Bond | | | | | 0.00000 | 103.79726 | | | | 0.00 | 0 | |
| Total IBL224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL224 | | | | | | | | | | 0.00 | 0 | |
| IBL225 On 25/05/2025 Spot Bond | | | | | 0.00000 | 101.53173 | | | | 0.00 | 0 | |
| Total IBL225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL225 | | | | | | | | | | 0.00 | 0 | |
| IBL226 On 25/05/2023 Spot Bond | | | | | 0.00000 | 99.95135 | | | | 0.00 | 0 | |
| Total IBL226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL226 | | | | | | | | | | 0.00 | 0 | |
| IBL227 On 25/05/2027 Spot Bond | | | | | 0.00000 | 94.54648 | | | | 0.00 | 0 | |
| Total IBL227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL227 | | | | | | | | | | 0.00 | 0 | |
| IBL228 On 09/06/2027 Spot Bond | | | | | 0.00000 | 101.39133 | | | | 0.00 | 0 | |
| Total IBL228 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL228 | | | | | | | | | | 0.00 | 0 | |
| IBL229 On 13/06/2025 Spot Bond | | | | | 0.00000 | 101.25832 | | | | 0.00 | 0 | |
| Total IBL229 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL229 | | | | | | | | | | 0.00 | 0 | |
| IBL230 On 14/06/2027 Spot Bond | | | | | 0.00000 | 101.29273 | | | | 0.00 | 0 | |
| Total IBL230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL230 | | | | | | | | | | 0.00 | 0 | |
| IBL231 On 21/06/2025 Spot Bond | | | | | 0.00000 | 101.02388 | | | | 0.00 | 0 | |
| Total IBL231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL231 | | | | | | | | | | 0.00 | 0 | |
| IBL232 On 24/06/2025 Spot Bond | | | 9.18000 | 9.18000 | 9.18000 | 102.73750 | | | | 0.00 | 0 | |
| Total IBL232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL232 | | | | | | | | | | 0.00 | 0 | |
| IBL233 On 29/06/2025 Spot Bond | | | | | 0.00000 | 100.83273 | | | | 0.00 | 0 | |
| Total IBL233 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL233 | | | | | | | | | | 0.00 | 0 | |
| IBL234 On 29/06/2027 Spot Bond | | | | | 0.00000 | 100.85642 | | | | 0.00 | 0 | |
| Total IBL234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL234 | | | | | | | | | | 0.00 | 0 | |
| IBL235 On 04/07/2024 Spot Bond | | | | | 0.00000 | 99.00952 | | | | 0.00 | 0 | |
| Total IBL235 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL235 | | | | | | | | | | 0.00 | 0 | |
| IBL236 On 06/07/2024 Spot Bond | | | | | 0.00000 | 96.37852 | | | | 0.00 | 0 | |
| Total IBL236 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL236 | | | | | | | | | | 0.00 | 0 | |
| IBL237 On 08/07/2024 Spot Bond | | | | | 0.00000 | 98.74121 | | | | 0.00 | 0 | |
| Total IBL237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL237 | | | | | | | | | | 0.00 | 0 | |
| IBL238 On 14/07/2023 Spot Bond | | | | | 0.00000 | 100.46446 | | | | 0.00 | 0 | |
| Total IBL238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL238 | | | | | | | | | | 0.00 | 0 | |
| IBL239 On 18/07/2027 Spot Bond | | | | | 0.00000 | 100.41014 | | | | 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 | 102.34219 | | | | 0.00 | 0 | |
| Total IBL240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL240 | | | | | | | | | | 0.00 | 0 | |
| IBL241 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.11640 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total IBL241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL241 | | | | | | | | | | 0.00 | 0 | |
| IBL242 On 27/01/2024 Spot Bond | | | | | 0.00000 | 100.12018 | | | | 0.00 | 0 | |
| Total IBL242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL242 | | | | | | | | | | 0.00 | 0 | |
| IBL243 On 04/08/2023 Spot Bond | | | | | 0.00000 | 99.97646 | | | | 0.00 | 0 | |
| Total IBL243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL243 | | | | | | | | | | 0.00 | 0 | |
| IBL244 On 16/08/2027 Spot Bond | | | 10.08500 | 10.08500 | 10.08500 | 98.88234 | | | | 0.00 | 0 | |
| Total IBL244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL244 | | | | | | | | | | 0.00 | 0 | |
| IBL245 On 17/08/2027 Spot Bond | | | | | 0.00000 | 101.94646 | | | | 0.00 | 0 | |
| Total IBL245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL245 | | | | | | | | | | 0.00 | 0 | |
| IBL247 On 23/09/2023 Spot Bond | | | | | 0.00000 | 100.90463 | | | | 0.00 | 0 | |
| Total IBL247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL247 | | | | | | | | | | 0.00 | 0 | |
| IBL248 On 30/03/2024 Spot Bond | | | 8.23000 | 101.22778 | 8.23000 | 101.34933 | | | | 0.00 | 0 | |
| Total IBL248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL248 | | | | | | | | | | 0.00 | 0 | |
| IBL249 On 11/04/2024 Spot Bond | | | | | 0.00000 | 100.54847 | | | | 0.00 | 0 | |
| Total IBL249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL249 | | | | | | | | | | 0.00 | 0 | |
| IBL250 On 08/11/2024 Spot Bond | | | | | 0.00000 | 99.87119 | | | | 0.00 | 0 | |
| Total IBL250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL250 | | | | | | | | | | 0.00 | 0 | |
| IBL251 On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.50205 | | | | 0.00 | 0 | |
| Total IBL251 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL251 | | | | | | | | | | 0.00 | 0 | |
| IBL252 On 08/12/2025 Spot Bond | | | | | 0.00000 | 101.30091 | | | | 0.00 | 0 | |
| Total IBL252 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL252 | | | | | | | | | | 0.00 | 0 | |
| IBL258 On 12/12/2023 Spot Bond | | | | | 0.00000 | 101.14572 | | | | 0.00 | 0 | |
| Total IBL258 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL258 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL259 On 15/12/2025 Spot Bond | | | | | 0.00000 | 101.19544 | | | | 0.00 | 0 | |
| Total IBL259 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL259 | | | | | | | | | | 0.00 | 0 | |
| IBL260 On 20/12/2027 Spot Bond | | | | | 0.00000 | 99.93178 | | | | 0.00 | 0 | |
| Total IBL260 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL260 | | | | | | | | | | 0.00 | 0 | |
| IBL261 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.02393 | | | | 0.00 | 0 | |
| Total IBL261 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL261 | | | | | | | | | | 0.00 | 0 | |
| IBL262 On 31/01/2028 Spot Bond | | | | | 0.00000 | 100.02452 | | | | 0.00 | 0 | |
| Total IBL262 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL262 | | | | | | | | | | 0.00 | 0 | |
| IBL263 On 06/02/2027 Spot Bond | | | | | 0.00000 | 99.87589 | | | | 0.00 | 0 | |
| Total IBL263 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL263 | | | | | | | | | | 0.00 | 0 | |
| IBL264 On 09/02/2025 Spot Bond | | | | | 0.00000 | 99.80759 | | | | 0.00 | 0 | |
| Total IBL264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL264 | | | | | | | | | | 0.00 | 0 | |
| IBL266 On 15/02/2026 Spot Bond | | | 8.30000 | 8.30000 | 8.30000 | 100.50687 | | | | 0.00 | 0 | |
| Total IBL266 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL266 | | | | | | | | | | 0.00 | 0 | |
| IBL267 On 16/02/2027 Spot Bond | | | | | 0.00000 | 101.83903 | | | | 0.00 | 0 | |
| Total IBL267 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL267 | | | | | | | | | | 0.00 | 0 | |
| IBL268 On 24/02/2028 Spot Bond | | | | | 0.00000 | 101.69745 | | | | 0.00 | 0 | |
| Total IBL268 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL268 | | | | | | | | | | 0.00 | 0 | |
| IBL269 On 09/09/2024 Spot Bond | | | | | 0.00000 | 101.25697 | | | | 0.00 | 0 | |
| Total IBL269 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL269 | | | | | | | | | | 0.00 | 0 | |
| IBL60 On 17/02/2024 Spot Bond | | | 9.51000 | 102.67844 | 9.51000 | 102.65209 | | | | 0.00 | 0 | |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 101.11679 | | | | 0.00 | 0 | |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | |
| IDCG0€ On 24/11/2024 Spot Bond | | | 9.76000 | 103.93975 | 9.76000 | 103.91239 | | | | 0.00 | 0 | |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | |
| IDCG0€ On 13/05/2030 Spot Bond | | | 11.12000 | 106.09207 | 11.12000 | 106.09468 | | | | 0.00 | 0 | |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.32000 | 105.84028 | 10.32000 | 105.81102 | | | | 0.00 | 0 | |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | |
| IDCG1€ On 12/11/2023 Spot Bond | | | | | 0.00000 | 102.27903 | | | | 0.00 | 0 | |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | |
| IDCG1€ On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.37455 | | | | 0.00 | 0 | |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 99.87256 | | | | 0.00 | 0 | |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | |
| IDCG1€ On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.05305 | | | | 0.00 | 0 | |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | |
| IDCG2€ On 18/12/2024 Spot Bond | | | | | 0.00000 | 100.68490 | | | | 0.00 | 0 | |
| Total IDCG22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG22 | | | | | | | | | | 0.00 | 0 | |
| IDCG2€ On 29/01/2027 Spot Bond | | | | | 0.00000 | 96.99591 | | | | 0.00 | 0 | |
| Total IDCG23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IDCG23 | | | | | | | | | | 0.00 | 0 | |
| IFC01 On 10/12/2024 Spot Bond | | | 9.07000 | 102.94682 | 9.07000 | 102.92174 | | | | 0.00 | 0 | |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.83286 | | | | 0.00 | 0 | |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | |
| INLV06 On 22/01/2026 Spot Bond | | | | | 0.00000 | 104.41389 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total INLV06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV06 | | | | | | | | | | 0.00 | 0 | |
| INLV07 On 09/03/2026 Spot Bond | | | | | 0.00000 | 103.61032 | | | | 0.00 | 0 | 900,000,00 |
| Total INLV07 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For INLV07 | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| INLV08 On 12/06/2026 Spot Bond | | | | | 0.00000 | 105.67583 | | | | 0.00 | 0 | |
| Total INLV08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV08 | | | | | | | | | | 0.00 | 0 | |
| INLV09 On 24/08/2026 Spot Bond | | | | | 0.00000 | 102.60747 | | | | 0.00 | 0 | |
| Total INLV09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV09 | | | | | | | | | | 0.00 | 0 | |
| INLV10 On 06/03/2027 Spot Bond | | | | | 0.00000 | 101.78385 | | | | 0.00 | 0 | |
| Total INLV10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV10 | | | | | | | | | | 0.00 | 0 | |
| INLV11 On 22/03/2027 Spot Bond | | | | | 0.00000 | 101.05087 | | | | 0.00 | 0 | |
| Total INLV11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV11 | | | | | | | | | | 0.00 | 0 | |
| INLV12 On 25/06/2027 Spot Bond | | | | | 0.00000 | 100.93265 | | | | 0.00 | 0 | 900,000,00 |
| Total INLV12 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| Total For INLV12 | | | | | | | | | | 0.00 | 0 | 900,000,00 |
| INLV13 On 28/06/2028 Spot Bond | | | | | 0.00000 | 101.01946 | | | | 0.00 | 0 | |
| Total INLV13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For INLV13 | | | | | | | | | | 0.00 | 0 | |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.42585 | | | | 0.00 | 0 | |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 101.05959 | | | | 0.00 | 0 | |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 101.56938 | | | | 0.00 | 0 | |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.80502 | | | | 0.00 | 0 | |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF34 On 15/12/2026 Spot Bond | | | | | 0.00000 | 101.19544 | | | | 0.00 | 0 | |
| Total IPF34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF34 | | | | | | | | | | 0.00 | 0 | |
| IPF35 On 23/02/2028 Spot Bond | | | | | 0.00000 | 101.69615 | | | | 0.00 | 0 | |
| Total IPF35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF35 | | | | | | | | | | 0.00 | 0 | |
| IPF36 On 23/02/2029 Spot Bond | | | | | 0.00000 | 101.71487 | | | | 0.00 | 0 | |
| Total IPF36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF36 | | | | | | | | | | 0.00 | 0 | |
| IPF37 On 23/02/2026 Spot Bond | | | | | 0.00000 | 101.66795 | | | | 0.00 | 0 | |
| Total IPF37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF37 | | | | | | | | | | 0.00 | 0 | |
| IPF38 On 23/02/2028 Spot Bond | | | | | 0.00000 | 101.70555 | | | | 0.00 | 0 | |
| Total IPF38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF38 | | | | | | | | | | 0.00 | 0 | |
| IPF39 On 23/02/2029 Spot Bond | | | | | 0.00000 | 101.71487 | | | | 0.00 | 0 | |
| Total IPF39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPF39 | | | | | | | | | | 0.00 | 0 | |
| IPFC41 On 27/05/2023 Spot Bond | | | | | 0.00000 | 101.37874 | | | | 0.00 | 0 | |
| Total IPFC41 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFC41 | | | | | | | | | | 0.00 | 0 | |
| IPFG01 On 22/06/2024 Spot Bond | | | | | 0.00000 | 101.47780 | | | | 0.00 | 0 | |
| Total IPFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG01 | | | | | | | | | | 0.00 | 0 | |
| IPFG02 On 23/02/2026 Spot Bond | | | | | 0.00000 | 101.64916 | | | | 0.00 | 0 | |
| Total IPFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IPFG02 | | | | | | | | | | 0.00 | 0 | |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 103.18575 | | | | 0.00 | 0 | |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | |
| IVC140 On 18/04/2024 Spot Bond | | | | | 0.00000 | 100.57968 | | | | 0.00 | 0 | |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | |
| IVC145 On 06/06/2023 Spot Bond | | | | | 0.00000 | 101.44501 | | | | 0.00 | 0 | |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | |
| IVC146 On 03/06/2023 Spot Bond | | | | | 0.00000 | 101.52575 | | | | 0.00 | 0 | |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | |
| IVC147 On 21/12/2023 Spot Bond | | | | | 0.00000 | 101.12907 | | | | 0.00 | 0 | |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 101.56231 | | | | 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 | 100.93180 | | | | 0.00 | 0 | |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | |
| IVC176 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.43972 | | | | 0.00 | 0 | |
| Total IVC176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC176 | | | | | | | | | | 0.00 | 0 | |
| IVC178 On 09/07/2023 Spot Bond | | | | | 0.00000 | 100.61579 | | | | 0.00 | 0 | |
| Total IVC178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC178 | | | | | | | | | | 0.00 | 0 | |
| IVC186 On 21/12/2024 Spot Bond | | | 8.45000 | 101.13940 | 8.45000 | 101.11641 | | | | 0.00 | 0 | |
| Total IVC186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC186 | | | | | | | | | | 0.00 | 0 | |
| IVC190 On 15/12/2023 Spot Bond | | | | | 0.00000 | 101.52265 | | | | 0.00 | 0 | |
| Total IVC190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC190 | | | | | | | | | | 0.00 | 0 | |
| IVC194 On 31/07/2023 Spot Bond | | | 7.46000 | 101.78433 | 7.46000 | 101.76390 | | | | 0.00 | 0 | |
| Total IVC194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC194 | | | | | | | | | | 0.00 | 0 | |
| IVC198 On 13/08/2026 Spot Bond | | | | | 0.00000 | 103.48772 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IVC198 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC198 | | | | | | | | | | 0.00 | 0 | |
| IVC200 On 31/08/2023 Spot Bond | | | 8.50000 | 100.92805 | 8.50000 | 100.90518 | | | | 0.00 | 0 | |
| Total IVC200 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC200 | | | | | | | | | | 0.00 | 0 | |
| IVC201 On 10/09/2026 Spot Bond | | | | | 0.00000 | 101.50960 | | | | 0.00 | 0 | |
| Total IVC201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC201 | | | | | | | | | | 0.00 | 0 | |
| IVC202 On 31/08/2023 Spot Bond | | | 8.44000 | 100.91807 | 8.44000 | 100.89536 | | | | 0.00 | 0 | |
| Total IVC202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC202 | | | | | | | | | | 0.00 | 0 | |
| IVC204 On 18/11/2023 Spot Bond | | | | | 0.00000 | 101.86484 | | | | 0.00 | 0 | |
| Total IVC204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC204 | | | | | | | | | | 0.00 | 0 | |
| IVC208 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.38812 | | | | 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 | 267,150,00 |
| Total IVC210 SPOT | | | | | | | | | | 0.00 | 0 | 267,150,00 |
| Total For IVC210 | | | | | | | | | | 0.00 | 0 | 267,150,00 |
| IVC213 On 26/04/2025 Spot Bond | | | | | 0.00000 | 100.75293 | | | | 0.00 | 0 | |
| Total IVC213 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC213 | | | | | | | | | | 0.00 | 0 | |
| IVC214 On 28/04/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total IVC214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC214 | | | | | | | | | | 0.00 | 0 | |
| IVC216 On 22/04/2025 Spot Bond | | | 8.68000 | 99.86371 | 8.68000 | 99.84052 | | | | 0.00 | 0 | |
| Total IVC216 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC216 | | | | | | | | | | 0.00 | 0 | |
| IVC217 On 02/05/2023 Spot Bond | | | 6.01000 | 99.96708 | 6.01000 | 99.98353 | | | | 0.00 | 0 | |
| Total IVC217 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC217 | | | | | | | | | | 0.00 | 0 | |
| IVC221 On 07/08/2023 Spot Bond | | | 9.37500 | 9.37500 | 9.37500 | 99.74342 | | | | 0.00 | 0 | |
| Total IVC221 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC221 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC222 On 28/07/2024 Spot Bond | | | 9.09000 | 9.09000 | 9.09000 | 102.36030 | | | | 0.00 | 0 | |
| Total IVC222 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC222 | | | | | | | | | | 0.00 | 0 | |
| IVC223 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.07100 | | | | 0.00 | 0 | |
| Total IVC223 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC223 | | | | | | | | | | 0.00 | 0 | |
| IVC224 On 19/11/2024 Spot Bond | | | | | 0.00000 | 101.78285 | | | | 0.00 | 0 | |
| Total IVC224 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC224 | | | | | | | | | | 0.00 | 0 | |
| IVC225 On 27/09/2023 Spot Bond | | | 10.32000 | 10.32000 | 10.32000 | 100.16905 | | | | 0.00 | 0 | |
| Total IVC225 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC225 | | | | | | | | | | 0.00 | 0 | |
| IVC226 On 01/09/2024 Spot Bond | | | | | 0.00000 | 101.53783 | | | | 0.00 | 0 | |
| Total IVC226 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC226 | | | | | | | | | | 0.00 | 0 | |
| IVC227 On 13/01/2024 Spot Bond | | | 9.69000 | 9.69000 | 9.69000 | 99.86612 | | | | 0.00 | 0 | |
| Total IVC227 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC227 | | | | | | | | | | 0.00 | 0 | |
| IVC229 On 15/01/2024 Spot Bond | | | | | 0.00000 | 100.41856 | | | | 0.00 | 0 | |
| Total IVC229 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC229 | | | | | | | | | | 0.00 | 0 | |
| IVC230 On 26/01/2024 Spot Bond | | | 8.66500 | 8.66500 | 8.66500 | 100.47812 | | | | 0.00 | 0 | |
| Total IVC230 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC230 | | | | | | | | | | 0.00 | 0 | |
| IVC231 On 14/10/2023 Spot Bond | | | 9.29000 | 9.29000 | 9.29000 | 100.21839 | | | | 0.00 | 0 | |
| Total IVC231 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC231 | | | | | | | | | | 0.00 | 0 | |
| IVC232 On 28/11/2025 Spot Bond | | | | | 0.00000 | 101.56291 | | | | 0.00 | 0 | |
| Total IVC232 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC232 | | | | | | | | | | 0.00 | 0 | |
| IVC234 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.16508 | | | | 0.00 | 0 | |
| Total IVC234 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC234 | | | | | | | | | | 0.00 | 0 | |
| IVC236 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.15808 | | | | 0.00 | 0 | |
| Total IVC236 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For IVC236 | | | | | | | | | | 0.00 | 0 | |
| IVC237 On 20/12/2027 Spot Bond | | | | | 0.00000 | 99.14156 | | | | 0.00 | 0 | |
| Total IVC237 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC237 | | | | | | | | | | 0.00 | 0 | |
| IVC238 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.17697 | | | | 0.00 | 0 | |
| Total IVC238 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC238 | | | | | | | | | | 0.00 | 0 | |
| IVC239 On 02/06/2026 Spot Bond | | | | | 0.00000 | 101.67171 | | | | 0.00 | 0 | |
| Total IVC239 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC239 | | | | | | | | | | 0.00 | 0 | |
| IVC240 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.16151 | | | | 0.00 | 0 | |
| Total IVC240 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC240 | | | | | | | | | | 0.00 | 0 | |
| IVC241 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.14724 | | | | 0.00 | 0 | |
| Total IVC241 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC241 | | | | | | | | | | 0.00 | 0 | |
| IVC242 On 02/06/2026 Spot Bond | | | | | 0.00000 | 101.65487 | | | | 0.00 | 0 | |
| Total IVC242 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC242 | | | | | | | | | | 0.00 | 0 | |
| IVC243 On 27/12/2023 Spot Bond | | | | | 0.00000 | 100.83120 | | | | 0.00 | 0 | |
| Total IVC243 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC243 | | | | | | | | | | 0.00 | 0 | |
| IVC244 On 20/12/2027 Spot Bond | | | | | 0.00000 | 101.33245 | | | | 0.00 | 0 | |
| Total IVC244 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC244 | | | | | | | | | | 0.00 | 0 | |
| IVC245 On 20/07/2028 Spot Bond | | | | | 0.00000 | 101.08157 | | | | 0.00 | 0 | |
| Total IVC245 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC245 | | | | | | | | | | 0.00 | 0 | |
| IVC247 On 31/03/2028 Spot Bond | | | | 99.98826 | 0.00000 | 100.26746 | | | | 0.00 | 0 | |
| Total IVC247 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC247 | | | | | | | | | | 0.00 | 0 | |
| IVC248 On 31/03/2028 Spot Bond | | | | 99.98826 | 0.00000 | 100.37103 | | | | 0.00 | 0 | |
| Total IVC248 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC248 | | | | | | | | | | 0.00 | 0 | |
| IVC249 On 21/07/2028 Spot Bond | | | | | 0.00000 | 100.34026 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total IVC249 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC249 | | | | | | | | | | 0.00 | 0 | |
| IVC250 On 26/04/2024 Spot Bond | | | | | 0.00000 | 100.18776 | | | | 0.00 | 0 | |
| Total IVC250 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVC250 | | | | | | | | | | 0.00 | 0 | |
| IVZ134 On 04/05/2023 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 99.81623 | | | | 0.00 | 0 | |
| 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 | 99.65598 | | | | 0.00 | 0 | |
| Total IVZ135 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ135 | | | | | | | | | | 0.00 | 0 | |
| IVZ136 On 16/05/2023 Spot Bond | | | 8.40000 | 8.40000 | 8.40000 | 99.54183 | | | | 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 | 99.49327 | | | | 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 | 99.17346 | | | | 0.00 | 0 | |
| Total IVZ138 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For IVZ138 | | | | | | | | | | 0.00 | 0 | |
| IVZ140 On 08/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 2,000,000,00 |
| Total IVZ140 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| Total For IVZ140 | | | | | | | | | | 0.00 | 0 | 2,000,000,00 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.24507 | | | | 0.00 | 0 | |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 100.53563 | | | | 0.00 | 0 | |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | |
| KAP015 On 01/11/2024 Spot Bond | | | | | 0.00000 | 100.19059 | | | | 0.00 | 0 | |
| Total KAP015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP015 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| KAP017 On 19/10/2023 Spot Bond | | | | | 0.00000 | 100.38465 | | | | 0.00 | 0 | |
| Total KAP017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP017 | | | | | | | | | | 0.00 | 0 | |
| KAP018 On 14/04/2024 Spot Bond | | | | | 0.00000 | 101.19407 | | | | 0.00 | 0 | |
| Total KAP018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP018 | | | | | | | | | | 0.00 | 0 | |
| KAP019 On 28/07/2024 Spot Bond | | | | | 0.00000 | 100.12819 | | | | 0.00 | 0 | |
| Total KAP019 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP019 | | | | | | | | | | 0.00 | 0 | |
| KAP020 On 15/12/2025 Spot Bond | | | | | 0.00000 | 101.21269 | | | | 0.00 | 0 | |
| Total KAP020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP020 | | | | | | | | | | 0.00 | 0 | |
| KAP021 On 15/09/2026 Spot Bond | | | | | 0.00000 | 102.12469 | | | | 0.00 | 0 | |
| Total KAP021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP021 | | | | | | | | | | 0.00 | 0 | |
| KAP022 On 18/02/2025 Spot Bond | | | | | 0.00000 | 101.72925 | | | | 0.00 | 0 | |
| Total KAP022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP022 | | | | | | | | | | 0.00 | 0 | |
| KAP023 On 04/03/2027 Spot Bond | | | | | 0.00000 | 101.57417 | | | | 0.00 | 0 | |
| Total KAP023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP023 | | | | | | | | | | 0.00 | 0 | |
| KAP024 On 12/04/2025 Spot Bond | | | | | 0.00000 | 100.61473 | | | | 0.00 | 0 | |
| Total KAP024 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP024 | | | | | | | | | | 0.00 | 0 | |
| KAP025 On 12/04/2027 Spot Bond | | | | | 0.00000 | 100.78380 | | | | 0.00 | 0 | |
| Total KAP025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP025 | | | | | | | | | | 0.00 | 0 | |
| KAP026 On 28/09/2025 Spot Bond | | | | | 0.00000 | 100.82822 | | | | 0.00 | 0 | |
| Total KAP026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP026 | | | | | | | | | | 0.00 | 0 | |
| KAP027 On 28/09/2027 Spot Bond | | | | | 0.00000 | 100.84870 | | | | 0.00 | 0 | |
| Total KAP027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP027 | | | | | | | | | | 0.00 | 0 | |
| KAP028 On 18/11/2025 Spot Bond | | | | | 0.00000 | 101.72340 | | | | 0.00 | 0 | |
| Total KAP028 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For KAP028 | | | | | | | | | | 0.00 | 0 | |
| KAP028 On 18/11/2027 Spot Bond | | | | | 0.00000 | 101.74893 | | | | 0.00 | 0 | |
| Total KAP029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KAP029 | | | | | | | | | | 0.00 | 0 | |
| KW01 On 31/10/2027 Spot Bond | | | 9.82000 | 113.24892 | 9.82000 | 113.21942 | | | | 0.00 | 0 | |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.36418 | | | | 0.00 | 0 | |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.43099 | | | | 0.00 | 0 | |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | |
| LGL11 On 09/09/2026 Spot Bond | | | | | 0.00000 | 104.72550 | | | | 0.00 | 0 | |
| Total LGL11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL11 | | | | | | | | | | 0.00 | 0 | |
| LGL12 On 04/10/2027 Spot Bond | | | | | 0.00000 | 101.33313 | | | | 0.00 | 0 | |
| Total LGL12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LGL12 | | | | | | | | | | 0.00 | 0 | |
| LHC01 On 19/07/2025 Spot Bond | | | | | 0.00000 | 101.03699 | | | | 0.00 | 0 | |
| Total LHC01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LHC01 | | | | | | | | | | 0.00 | 0 | |
| LHC02 On 19/07/2027 Spot Bond | | | | | 0.00000 | 101.19959 | | | | 0.00 | 0 | 1,500,000,00 |
| Total LHC02 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For LHC02 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| LRFA4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 101.82157 | | | | 0.00 | 0 | 200,000,00 |
| Total LRFA4 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| Total For LRFA4 | | | | | | | | | | 0.00 | 0 | 200,000,00 |
| LRFB4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 101.86082 | | | | 0.00 | 0 | |
| Total LRFB4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFB4 | | | | | | | | | | 0.00 | 0 | |
| LRFC4 On 20/11/2025 Spot Bond | | | | | 0.00000 | 101.90008 | | | | 0.00 | 0 | |
| Total LRFC4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For LRFC4 | | | | | | | | | | 0.00 | 0 | |
| MAR01 On 17/09/2023 Spot Bond | | | | | 0.00000 | 101.55607 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MAR01B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAR01B | | | | | | | | | | 0.00 | 0 | |
| MAR02 On 17/09/2024 Spot Bond | | | | | 0.00000 | 101.68269 | | | | 0.00 | 0 | |
| Total MAR02B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAR02B | | | | | | | | | | 0.00 | 0 | |
| MAR03 On 17/03/2030 Spot Bond | | | 14.50000 | 14.50000 | 14.50000 | 100.75137 | | | | 0.00 | 0 | |
| Total MAR03B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MAR03B | | | | | | | | | | 0.00 | 0 | |
| MBF06i On 17/11/2023 Spot Bond | | | | | 0.00000 | 101.71115 | | | | 0.00 | 0 | |
| Total MBF068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF068 | | | | | | | | | | 0.00 | 0 | |
| MBF07i On 28/05/2024 Spot Bond | | | | | 0.00000 | 101.79198 | | | | 0.00 | 0 | |
| Total MBF070 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF070 | | | | | | | | | | 0.00 | 0 | |
| MBF07 On 17/09/2024 Spot Bond | | | | | 0.00000 | 101.20043 | | | | 0.00 | 0 | |
| Total MBF071 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF071 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 31/05/2025 Spot Bond | | | | | 0.00000 | 101.53736 | | | | 0.00 | 0 | |
| Total MBF072 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF072 | | | | | | | | | | 0.00 | 0 | |
| MBF07: On 30/09/2025 Spot Bond | | | | | 0.00000 | 100.92010 | | | | 0.00 | 0 | |
| Total MBF073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBF073 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.11950 | | | | 0.00 | 0 | |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.96336 | | | | 0.00 | 0 | |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 101.73001 | | | | 0.00 | 0 | |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 101.04884 | | | | 0.00 | 0 | |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|------------------|------------|
| MBP05 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.90030 | | | | 0.00 | 0 | |
| Total MBP052 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MBP052 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 12/08/2025 Spot Bond | | | 9.07000 | 9.07000 | 9.07000 | 106.96650 | | | | 0.00 | 0 | |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 100.96303 | | | | 0.00 | 0 | |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 101.77209 | | | | 0.00 | 0 | |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | |
| MML01 On 10/12/2026 Spot Bond | | | | | 0.00000 | 102.19336 | | | | 0.00 | 0 | |
| Total MML01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML01 | | | | | | | | | | 0.00 | 0 | |
| MML02 On 10/12/2026 Spot Bond | | | 9.74000 | 102.34276 | 9.74000 | 102.31603 | | | 983,740,000,000.00 | 101,000,000 | 50,500,00 | |
| Total MML02 SPOT | | | | | | | | | 983,740,000,000.00 | 101,000,000 | 50,500,00 | |
| Total For MML02 | | | | | | | | | 983,740,000,000.00 | 101,000,000 | 50,500,00 | |
| MML03 On 15/03/2028 Spot Bond | | | | | 0.00000 | 102.71486 | | | | 0.00 | 0 | |
| Total MML03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML03 | | | | | | | | | | 0.00 | 0 | |
| MML04 On 15/03/2028 Spot Bond | | | 9.97000 | 93.16774 | 9.97000 | 93.06926 | | | | 0.00 | 0 | |
| Total MML04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML04 | | | | | | | | | | 0.00 | 0 | |
| MML05 On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.15025 | | | | 0.00 | 0 | |
| Total MML05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML05 | | | | | | | | | | 0.00 | 0 | |
| MML06 On 25/05/2029 Spot Bond | | | 10.37500 | 102.79946 | 10.37500 | 102.77073 | | | | 0.00 | 0 | |
| Total MML06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MML06 | | | | | | | | | | 0.00 | 0 | |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.01398 | | | | 0.00 | 0 | |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.52466 | | | | 0.00 | 0 | |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 102.96750 | | | | 0.00 | 0 | |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 100.31258 | | | | 0.00 | 0 | |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.23914 | | | | 0.00 | 0 | |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 102.56085 | | | | 0.00 | 0 | |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 102.15867 | | | | 0.00 | 0 | |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 102.41540 | | | | 0.00 | 0 | |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN20 | | | | | | | | | | 0.00 | 0 | |
| MTN21 On 29/06/2023 Spot Bond | | | | | 0.00000 | 101.21691 | | | | 0.00 | 0 | |
| Total MTN21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN21 | | | | | | | | | | 0.00 | 0 | |
| MTN22 On 29/07/2023 Spot Bond | | | | | 0.00000 | 100.33035 | | | | 0.00 | 0 | |
| Total MTN22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN22 | | | | | | | | | | 0.00 | 0 | |
| MTN23 On 29/01/2026 Spot Bond | | | 9.66500 | 98.85935 | 9.66500 | 98.83357 | | | | 0.00 | 0 | |
| Total MTN23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN23 | | | | | | | | | | 0.00 | 0 | |
| MTN24 On 29/01/2026 Spot Bond | | | | | 0.00000 | 103.24130 | | | | 0.00 | 0 | |
| Total MTN24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN24 | | | | | | | | | | 0.00 | 0 | |
| MTN25 On 29/06/2024 Spot Bond | | | | | 0.00000 | 101.48827 | | | | 0.00 | 0 | |
| Total MTN25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN25 | | | | | | | | | | 0.00 | 0 | |
| MTN26 On 29/06/2026 Spot Bond | | | | | 0.00000 | 102.64060 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total MTN26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN26 | | | | | | | | | | 0.00 | 0 | |
| MTN27 On 29/06/2028 Spot Bond | | | | | 0.00000 | 103.15941 | | | | 0.00 | 0 | |
| Total MTN27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN27 | | | | | | | | | | 0.00 | 0 | |
| MTN28 On 15/03/2025 Spot Bond | | | | | 0.00000 | 101.74003 | | | | 0.00 | 0 | |
| Total MTN28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN28 | | | | | | | | | | 0.00 | 0 | |
| MTN29 On 15/03/2027 Spot Bond | | | | | 0.00000 | 102.00494 | | | | 0.00 | 0 | |
| Total MTN29 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN29 | | | | | | | | | | 0.00 | 0 | |
| MTN30 On 15/09/2028 Spot Bond | | | | | 0.00000 | 102.81250 | | | | 0.00 | 0 | |
| Total MTN30 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN30 | | | | | | | | | | 0.00 | 0 | |
| MTN31 On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.61659 | | | | 0.00 | 0 | |
| Total MTN31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN31 | | | | | | | | | | 0.00 | 0 | |
| MTN32 On 13/09/2027 Spot Bond | | | | | 0.00000 | 102.11840 | | | | 0.00 | 0 | |
| Total MTN32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN32 | | | | | | | | | | 0.00 | 0 | |
| MTN33 On 13/09/2029 Spot Bond | | | | | 0.00000 | 102.11127 | | | | 0.00 | 0 | |
| Total MTN33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN33 | | | | | | | | | | 0.00 | 0 | |
| MTN35 On 14/11/2027 Spot Bond | | | | | 0.00000 | 102.48614 | | | | 0.00 | 0 | |
| Total MTN35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN35 | | | | | | | | | | 0.00 | 0 | |
| MTN36 On 14/11/2029 Spot Bond | | | | | 0.00000 | 101.98912 | | | | 0.00 | 0 | |
| Total MTN36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MTN36 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 101.84679 | | | | 0.00 | 0 | |
| Total MWAR05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR05 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.99995 | | | | 0.00 | 0 | |
| Total MWAR06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR06 | | | | | | | | | | 0.00 | 0 | |

| 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 22/11/2024 Spot Bond | | | | | 0.00000 | 101.82759 | | | | 0.00 | 0 | |
| Total MWAR07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR07 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/05/2025 Spot Bond | | | | | 0.00000 | 101.82771 | | | | 0.00 | 0 | |
| Total MWAR08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR08 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2025 Spot Bond | | | | | 0.00000 | 101.76633 | | | | 0.00 | 0 | |
| Total MWAR09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR09 | | | | | | | | | | 0.00 | 0 | |
| MWAR(On 22/11/2023 Spot Bond | | | | | 0.00000 | 101.65216 | | | | 0.00 | 0 | |
| Total MWAR10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For MWAR10 | | | | | | | | | | 0.00 | 0 | |
| N7C25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.19137 | | | | 0.00 | 0 | |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | |
| N7D25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.33986 | | | | 0.00 | 0 | |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | |
| N7E25 On 20/06/2025 Spot Bond | | | | | 0.00000 | 101.47626 | | | | 0.00 | 0 | |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | |
| NAM03 On 01/08/2023 Spot Bond | | | 9.47000 | 102.65947 | 9.47000 | 102.63344 | | | | 0.00 | 0 | |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | |
| NAM04 On 01/08/2026 Spot Bond | | | 10.58000 | 102.44903 | 10.58000 | 102.41985 | | | | 0.00 | 0 | |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 100.32743 | | | | 0.00 | 0 | |
| Total NBG02G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG02G | | | | | | | | | | 0.00 | 0 | |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.12224 | | | | 0.00 | 0 | |
| Total NBG03G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBG03G | | | | | | | | | | 0.00 | 0 | |
| NBG05 On 25/10/2024 Spot Bond | | | | | 0.00000 | 100.24068 | | | | 0.00 | 0 | |
| Total NBG05G SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|------------|
| Total For NBG05G | | | | | | | | | 0.00 | 0 | |
| NBG06 On 29/07/2028 Spot Bond | | | | | 0.00000 | 100.12135 | | | 0.00 | 0 | |
| Total NBG06G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG06G | | | | | | | | | 0.00 | 0 | |
| NBG07 On 15/12/2028 Spot Bond | | | | | 0.00000 | 101.15556 | | | 0.00 | 0 | |
| Total NBG07G SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBG07G | | | | | | | | | 0.00 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 9.01000 | 101.78929 | 9.01000 | 101.76492 | | | 0.00 | 0 | |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | |
| NBK16 On 12/02/2025 Spot Bond | | | 9.22000 | 102.43900 | 9.22000 | 102.41350 | | | 0.00 | 0 | |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | |
| NBK17 On 22/04/2026 Spot Bond | | | 9.35000 | 101.84333 | 9.35000 | 101.81791 | | | 0.00 | 0 | |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | |
| NBK20 On 01/06/2026 Spot Bond | | | 9.44500 | 106.76227 | 9.44500 | 106.73520 | | 4,344,700,000,000.00 | 460,000,000 | 430,000,000 | |
| Total NBK20A SPOT | | | | | | | | 4,344,700,000,000.00 | 460,000,000 | 430,000,000 | |
| Total For NBK20A | | | | | | | | 4,344,700,000,000.00 | 460,000,000 | 430,000,000 | |
| NBK21 On 21/07/2027 Spot Bond | | | 9.54500 | 106.68862 | 9.54500 | 106.66115 | | 0.00 | 0 | 0 | |
| Total NBK21A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK21A | | | | | | | | 0.00 | 0 | 0 | |
| NBK23 On 19/11/2025 Spot Bond | | | 8.19800 | 110.49451 | 8.19800 | 110.46999 | | 270,534,000,000.00 | 33,000,000 | 16,500,000 | |
| Total NBK23A SPOT | | | | | | | | 270,534,000,000.00 | 33,000,000 | 16,500,000 | |
| Total For NBK23A | | | | | | | | 270,534,000,000.00 | 33,000,000 | 16,500,000 | |
| NBK24 On 19/11/2027 Spot Bond | | | 9.24000 | 111.17773 | 9.24000 | 111.14999 | | 0.00 | 0 | 1,000,000,000 | |
| Total NBK24A SPOT | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| Total For NBK24A | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| NBK25 On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.43241 | | 0.00 | 0 | 0 | |
| Total NBK25B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK25B | | | | | | | | 0.00 | 0 | 0 | |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 103.63639 | 100.00000 | 103.35780 | | 0.00 | 0 | 0 | |
| Total NBK26A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK26A | | | | | | | | 0.00 | 0 | 0 | |
| NBK26 On 22/04/2026 Spot Bond | | | | | 0.00000 | 102.55524 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | |
| NBK27 On 10/05/2026 Spot Bond | | | 9.16500 | 110.51632 | 9.16500 | 110.48896 | | | | 0.00 | 0 | |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | |
| NBK28 On 02/08/2023 Spot Bond | | | 8.23000 | 102.91650 | 8.23000 | 102.89376 | | | | 0.00 | 0 | |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | |
| NBK29 On 31/07/2026 Spot Bond | | | 9.31000 | 105.93415 | 9.31000 | 105.90753 | | | | 0.00 | 0 | |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | |
| NBK30 On 20/02/2024 Spot Bond | | | 9.04000 | 102.33260 | 9.04000 | 102.30761 | | | 894,960,000,000.00 | | 99,000,000 | 49,500,00 |
| Total NBK30A SPOT | | | | | | | | | 894,960,000,000.00 | | 99,000,000 | 49,500,00 |
| Total For NBK30A | | | | | | | | | 894,960,000,000.00 | | 99,000,000 | 49,500,00 |
| NBK31 On 09/11/2023 Spot Bond | | | 8.81000 | 100.16799 | 8.81000 | 104.84241 | | | | 0.00 | 0 | |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | |
| NBK35 On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.14097 | | | | 0.00 | 0 | |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | |
| NBK36 On 10/05/2026 Spot Bond | | | | | 0.00000 | 104.76768 | | | | 0.00 | 0 | |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | | | 0.00000 | 84.26797 | | | | 0.00 | 0 | |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | |
| NBK40 On 31/07/2026 Spot Bond | | | | | 0.00000 | 102.47975 | | | | 0.00 | 0 | |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | |
| NBK43 On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.57599 | | | | 0.00 | 0 | 237,730,00 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 237,730,00 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 237,730,00 |
| NBK46 On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.41449 | | | | 0.00 | 0 | |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 104.01061 | | | | 0.00 | 0 | |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 102.22174 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NBK49B | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 102.51789 | | | | 0.00 | 0 | |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.12011 | | | | 0.00 | 0 | |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 102.21828 | | | | 0.00 | 0 | |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 102.18828 | | | | 0.00 | 5,240,000,000 | 2,620,000,000 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 5,240,000,000 | 2,620,000,000 |
| Total For NBK54B | | | | | | | | | | 0.00 | 5,240,000,000 | 2,620,000,000 |
| NBKB5I On 01/08/2024 Spot Bond | | | | | 0.00000 | 100.44435 | | | | 0.00 | 0 | |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 100.21809 | | | | 0.00 | 0 | |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 99.73717 | | | | 0.00 | 0 | |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | |
| NBKB6I On 24/02/2025 Spot Bond | | | | | 0.00000 | 101.97231 | | | | 0.00 | 0 | |
| Total NBKB60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB60 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 24/02/2027 Spot Bond | | | | | 0.00000 | 101.50762 | | | | 0.00 | 0 | |
| Total NBKB61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB61 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2024 Spot Bond | | | | | 0.00000 | 100.57297 | | | | 0.00 | 0 | |
| Total NBKB62 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NBKB62 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.58812 | | | | 0.00 | 0 | |
| Total NBKB63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB63 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 15/04/2028 Spot Bond | | | | | 0.00000 | 100.84740 | | | | 0.00 | 0 | |
| Total NBKB64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB64 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 21/02/2028 Spot Bond | | | | | 0.00000 | 101.65134 | | | | 0.00 | 0 | |
| Total NBKB65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB65 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 21/02/2030 Spot Bond | | | | | 0.00000 | 101.71067 | | | | 0.00 | 0 | |
| Total NBKB66 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB66 | | | | | | | | | | 0.00 | 0 | |
| NBKB6 On 21/02/2033 Spot Bond | | | | | 0.00000 | 101.72418 | | | | 0.00 | 0 | |
| Total NBKB67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NBKB67 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.97548 | | | | 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 | | | 10.56500 | 101.35599 | 10.56500 | 101.32764 | | | | 0.00 | 0 | |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.09033 | | | | 0.00 | 0 | |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.22000 | 101.48001 | 10.22000 | 101.45253 | | | | 0.00 | 0 | |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.09629 | | | | 0.00 | 0 | |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.10564 | | | | 0.00 | 0 | |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.11754 | | | | 0.00 | 0 | |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.55251 | | | | 0.00 | 0 | |
| Total NDAL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL02 | | | | | | | | | | 0.00 | 0 | |
| NDAL0 On 06/06/2025 Spot Bond | | | | | 0.00000 | 101.55251 | | | | 0.00 | 0 | |
| Total NDAL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NDAL03 | | | | | | | | | | 0.00 | 0 | |
| NGL01 On 01/07/2025 Spot Bond | | | | | 0.00000 | 101.79559 | | | | 0.00 | 0 | |
| Total NGL01G SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL01G | | | | | | | | | | 0.00 | 0 | |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 100.38254 | | | | 0.00 | 0 | 1,300,000,00 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 1,300,000,00 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.28593 | | | | 0.00 | 0 | 16,000,000,00 |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | 16,000,000,00 |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | 16,000,000,00 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 101.36820 | | | | 0.00 | 0 | 3,200,000,00 |
| Total NGL07 SPOT | | | | | | | | | | 0.00 | 0 | 3,200,000,00 |
| Total For NGL07 | | | | | | | | | | 0.00 | 0 | 3,200,000,00 |
| NGL08 On 02/07/2025 Spot Bond | | | | | 0.00000 | 104.81825 | | | | 0.00 | 0 | |
| Total NGL08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL08 | | | | | | | | | | 0.00 | 0 | |
| NGL09 On 19/06/2026 Spot Bond | | | | | 0.00000 | 101.93392 | | | | 0.00 | 0 | |
| Total NGL09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL09 | | | | | | | | | | 0.00 | 0 | |
| NGL10 On 27/12/2026 Spot Bond | | | | | 0.00000 | 100.91095 | | | | 0.00 | 0 | |
| Total NGL10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NGL10 | | | | | | | | | | 0.00 | 0 | |
| NGL11 On 19/11/2027 Spot Bond | | | | | 0.00000 | 101.86529 | | | | 0.00 | 0 | |
| Total NGL11 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------------|
| Total For NGL11 | | | | | | | | | 0.00 | 0 | |
| NGLT11 On 20/10/2023 Spot Bond | | | | | 0.00000 | 101.54215 | | | 0.00 | 0 | |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 102.88411 | | | 0.00 | 0 | |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT103 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.97302 | | | 0.00 | 0 | 1,480,000,00 |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 0 | 1,480,000,00 |
| Total For NGT104 | | | | | | | | | 0.00 | 0 | 1,480,000,00 |
| NGT10 On 22/05/2025 Spot Bond | | | | | 0.00000 | 104.31816 | | | 0.00 | 0 | |
| Total NGT105 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT105 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 05/08/2025 Spot Bond | | | | | 0.00000 | 103.13161 | | | 0.00 | 0 | |
| Total NGT106 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT106 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 19/11/2025 Spot Bond | | | | | 0.00000 | 106.68587 | | | 0.00 | 0 | |
| Total NGT107 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT107 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 08/09/2026 Spot Bond | | | | | 0.00000 | 105.02152 | | | 0.00 | 0 | |
| Total NGT108 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT108 | | | | | | | | | 0.00 | 0 | |
| NGT10 On 04/11/2026 Spot Bond | | | | | 0.00000 | 99.96800 | | | 0.00 | 0 | |
| Total NGT109 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT109 | | | | | | | | | 0.00 | 0 | |
| NGT11 On 27/12/2026 Spot Bond | | | | | 0.00000 | 102.59547 | | | 0.00 | 0 | |
| Total NGT110 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT110 | | | | | | | | | 0.00 | 0 | |
| NGT11 On 23/04/2027 Spot Bond | | | | | 0.00000 | 100.28673 | | | 0.00 | 0 | |
| Total NGT111 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT111 | | | | | | | | | 0.00 | 0 | |
| NGT11 On 10/12/2027 Spot Bond | | | | | 0.00000 | 101.52559 | | | 0.00 | 0 | |
| Total NGT112 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For NGT112 | | | | | | | | | 0.00 | 0 | |
| NGT1G On 16/06/2026 Spot Bond | | | | | 0.00000 | 103.43945 | | | 0.00 | 0 | 290,000,00 |

| 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 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 | 101.45851 | | | | 0.00 | 0 | |
| Total NHM015 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM015 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 11/05/2025 Spot Bond | | | | | 0.00000 | 104.18194 | | | | 0.00 | 6,000,000,000 | 3,000,000,00 |
| Total NHM016 SPOT | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,00 |
| Total For NHM016 | | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,00 |
| NHM01 On 25/05/2023 Spot Bond | | | | | 0.00000 | 102.12957 | | | | 0.00 | 0 | |
| Total NHM018 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM018 | | | | | | | | | | 0.00 | 0 | |
| NHM01 On 25/05/2024 Spot Bond | | | | | 0.00000 | 104.61966 | | | | 0.00 | 0 | 1,500,000,00 |
| Total NHM019 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| Total For NHM019 | | | | | | | | | | 0.00 | 0 | 1,500,000,00 |
| NHM02 On 25/11/2023 Spot Bond | | | | | 0.00000 | 103.38231 | | | | 0.00 | 0 | |
| Total NHM020 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM020 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 26/11/2026 Spot Bond | | | | | 0.00000 | 104.09655 | | | | 0.00 | 0 | |
| Total NHM021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM021 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 23/09/2027 Spot Bond | | | | | 0.00000 | 101.21192 | | | | 0.00 | 0 | |
| Total NHM022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM022 | | | | | | | | | | 0.00 | 0 | |
| NHM02 On 21/10/2025 Spot Bond | | | | | 0.00000 | 100.35789 | | | | 0.00 | 0 | |
| Total NHM023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NHM023 | | | | | | | | | | 0.00 | 0 | |
| NI202 On 07/12/2033 Spot Bond | | | 5.53900 | 5.53900 | 5.53900 | 232.13526 | | | | 0.00 | 0 | |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | |
| NI210 On 31/03/2028 Spot Bond | | | 4.39000 | 4.39000 | 4.39000 | 217.63060 | | | | 0.00 | 0 | |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | |
| NI25 On 31/01/2025 Spot Bond | | | 4.06500 | 4.06500 | 4.06500 | 166.39426 | | | | 0.00 | 0 | |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| NI29 | On | 31/03/2029 | Spot Bond | | | 4.86000 | 4.86000 | 4.86000 | 116.53127 | | | 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 | | | 5.38000 | 5.38000 | 5.38000 | 118.26197 | | | 0.00 | 0 | |
| Total NI38 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NI38 | | | | | | | | | | | | 0.00 | 0 | |
| NILB11 | On | 31/01/2025 | Spot Bond | | | 4.17000 | 4.17000 | 4.17000 | 166.10081 | | | 0.00 | 0 | |
| Total NILB11 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB11 | | | | | | | | | | | | 0.00 | 0 | |
| NILB12 | On | 07/12/2033 | Spot Bond | | | 3.45000 | 277.59981 | 3.45000 | 277.50689 | | | 0.00 | 0 | |
| Total NILB12 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB12 | | | | | | | | | | | | 0.00 | 0 | |
| NILB13 | On | 31/01/2025 | Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 166.66033 | | | 0.00 | 0 | |
| Total NILB13 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB13 | | | | | | | | | | | | 0.00 | 0 | |
| NILB14 | On | 31/03/2028 | Spot Bond | | | 4.03500 | 4.03500 | 4.03500 | 221.15266 | | | 0.00 | 0 | |
| Total NILB14 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB14 | | | | | | | | | | | | 0.00 | 0 | |
| NILB15 | On | 31/03/2028 | Spot Bond | | | 4.18000 | 219.78397 | 4.18000 | 219.70622 | | | 0.00 | 0 | |
| Total NILB15 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB15 | | | | | | | | | | | | 0.00 | 0 | |
| NILB17 | On | 31/01/2038 | Spot Bond | | | 5.28000 | 93.44218 | 5.28000 | 119.64988 | | | 0.00 | 0 | |
| Total NILB17 SPOT | | | | | | | | | | | | 0.00 | 0 | |
| Total For NILB17 | | | | | | | | | | | | 0.00 | 0 | |
| NN014 | On | 10/09/2024 | Spot Bond | | | | | 0.00000 | 100.51532 | | | 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 | 147.16598 | | | 0.00 | 0 | |
| Total NN02 SPOT | | | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NN02 | | | | | | | | | | 0.00 | 0 | |
| NN022 On 31/10/2025 Spot Bond | | | | | 0.00000 | 99.00478 | | | | 0.00 | 0 | |
| Total NN022 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN022 | | | | | | | | | | 0.00 | 0 | |
| NN023 On 07/11/2025 Spot Bond | | | | | 0.00000 | 101.64081 | | | | 0.00 | 0 | |
| Total NN023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN023 | | | | | | | | | | 0.00 | 0 | |
| NN026 On 21/11/2025 Spot Bond | | | | | 0.00000 | 101.54373 | | | | 0.00 | 0 | |
| Total NN026 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN026 | | | | | | | | | | 0.00 | 0 | |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 102.31603 | | | | 0.00 | 0 | |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | |
| NN034 On 06/02/2026 Spot Bond | | | | | 0.00000 | 100.27492 | | | | 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 | 99.51634 | | | | 0.00 | 0 | |
| Total NN039 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN039 | | | | | | | | | | 0.00 | 0 | |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.78947 | | | | 0.00 | 0 | |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | |
| NN040 On 06/03/2026 Spot Bond | | | | | 0.00000 | 99.81537 | | | | 0.00 | 0 | |
| Total NN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN040 | | | | | | | | | | 0.00 | 0 | |
| NN046 On 13/05/2027 Spot Bond | | | | | 0.00000 | 99.65261 | | | | 0.00 | 0 | |
| Total NN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN046 | | | | | | | | | | 0.00 | 0 | |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 101.52272 | | | | 0.00 | 0 | |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | |
| NN054 On 04/08/2027 Spot Bond | | | | | 0.00000 | 97.22716 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NN054 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN054 | | | | | | | | | | 0.00 | 0 | |
| NN057 On 26/08/2025 Spot Bond | | | | | 0.00000 | 87.18773 | | | | 0.00 | 0 | |
| Total NN057 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN057 | | | | | | | | | | 0.00 | 0 | |
| NN058 On 18/09/2025 Spot Bond | | | | | 0.00000 | 95.36467 | | | | 0.00 | 0 | |
| Total NN058 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN058 | | | | | | | | | | 0.00 | 0 | |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 101.30416 | | | | 0.00 | 0 | |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | |
| NN075 On 18/03/2024 Spot Bond | | | | | 0.00000 | 95.55817 | | | | 0.00 | 0 | |
| Total NN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN075 | | | | | | | | | | 0.00 | 0 | |
| NN090 On 10/06/2024 Spot Bond | | | | | 0.00000 | 94.14000 | | | | 0.00 | 0 | |
| Total NN090 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN090 | | | | | | | | | | 0.00 | 0 | |
| NN096 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.40817 | | | | 0.00 | 0 | |
| Total NN096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN096 | | | | | | | | | | 0.00 | 0 | |
| NN097 On 27/06/2024 Spot Bond | | | | | 0.00000 | 101.06972 | | | | 0.00 | 0 | |
| Total NN097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN097 | | | | | | | | | | 0.00 | 0 | |
| NN104 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.11929 | | | | 0.00 | 0 | |
| Total NN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN104 | | | | | | | | | | 0.00 | 0 | |
| NN106 On 14/06/2024 Spot Bond | | | | | 0.00000 | 101.23552 | | | | 0.00 | 0 | |
| Total NN106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN106 | | | | | | | | | | 0.00 | 0 | |
| NN107 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.11929 | | | | 0.00 | 0 | |
| Total NN107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN107 | | | | | | | | | | 0.00 | 0 | |
| NN116 On 23/10/2023 Spot Bond | | | | | 0.00000 | 97.63481 | | | | 0.00 | 0 | |
| Total NN116 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN116 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN120 On 05/11/2026 Spot Bond | | | | | 0.00000 | 92.64800 | | | | 0.00 | 0 | |
| Total NN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN120 | | | | | | | | | | 0.00 | 0 | |
| NN162 On 01/07/2033 Spot Bond | | | | | 0.00000 | 94.72400 | | | | 0.00 | 0 | |
| Total NN162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN162 | | | | | | | | | | 0.00 | 0 | |
| NN163 On 21/06/2027 Spot Bond | | | | | 0.00000 | 101.11865 | | | | 0.00 | 0 | |
| Total NN163 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN163 | | | | | | | | | | 0.00 | 0 | |
| NN176 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.06805 | | | | 0.00 | 0 | |
| Total NN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN176 | | | | | | | | | | 0.00 | 0 | |
| NN177 On 12/11/2025 Spot Bond | | | 10.60000 | 10.60000 | 10.60000 | 99.77917 | | | | 0.00 | 0 | |
| Total NN177 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN177 | | | | | | | | | | 0.00 | 0 | |
| NN178 On 02/04/2029 Spot Bond | | | 10.01000 | 10.01000 | 10.01000 | 103.86579 | | | | 0.00 | 0 | |
| Total NN178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN178 | | | | | | | | | | 0.00 | 0 | |
| NN179 On 15/09/2028 Spot Bond | | | 10.03500 | 10.03500 | 10.03500 | 102.66506 | | | | 0.00 | 0 | |
| Total NN179 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN179 | | | | | | | | | | 0.00 | 0 | |
| NN196 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.69408 | | | | 0.00 | 0 | |
| Total NN196 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NN196 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 12/06/2025 Spot Bond | | | | | 0.00000 | 105.52180 | | | | 0.00 | 0 | |
| Total NNF012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF012 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 144.55000 | | | | 0.00 | 0 | |
| Total NNF013 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF013 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 24/06/2025 Spot Bond | | | | | 0.00000 | 133.45000 | | | | 0.00 | 0 | |
| Total NNF014 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF014 | | | | | | | | | | 0.00 | 0 | |
| NNF01: On 15/07/2025 Spot Bond | | | | | 0.00000 | 147.24000 | | | | 0.00 | 0 | |
| Total NNF015 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For NNF015 | | | | | | | | | | 0.00 | 0 | |
| NNF015 On 07/07/2025 Spot Bond | | | | | 0.00000 | 144.97000 | | | | 0.00 | 0 | |
| Total NNF016 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF016 | | | | | | | | | | 0.00 | 0 | |
| NNF016 On 21/09/2023 Spot Bond | | | | | 0.00000 | 141.76035 | | | | 0.00 | 0 | |
| Total NNF017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF017 | | | | | | | | | | 0.00 | 0 | |
| NNF017 On 17/02/2026 Spot Bond | | | | | 0.00000 | 90.96301 | | | | 0.00 | 0 | |
| Total NNF025 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF025 | | | | | | | | | | 0.00 | 0 | |
| NNF025 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 | |
| NNF042 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 | |
| NNF046 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 | |
| NNF080 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 | |
| NNF081 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 | |
| NNF089 On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.44832 | | | | 0.00 | 0 | |
| Total NNF091 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF091 | | | | | | | | | | 0.00 | 0 | |
| NNF091 On 17/08/2023 Spot Bond | | | | | 0.00000 | 101.68047 | | | | 0.00 | 0 | |
| Total NNF092 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF092 | | | | | | | | | | 0.00 | 0 | |
| NNF092 On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.41029 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total NNF093 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF093 | | | | | | | | | | 0.00 | 0 | |
| NNF093 On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.41973 | | | | 0.00 | 0 | |
| Total NNF094 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF094 | | | | | | | | | | 0.00 | 0 | |
| NNF094 On 13/06/2023 Spot Bond | | | | | 0.00000 | 101.06222 | | | | 0.00 | 0 | |
| Total NNF095 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF095 | | | | | | | | | | 0.00 | 0 | |
| NNF095 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.02215 | | | | 0.00 | 0 | |
| Total NNF096 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF096 | | | | | | | | | | 0.00 | 0 | |
| NNF096 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.02215 | | | | 0.00 | 0 | |
| Total NNF097 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF097 | | | | | | | | | | 0.00 | 0 | |
| NNF097 On 27/06/2023 Spot Bond | | | | | 0.00000 | 100.77716 | | | | 0.00 | 0 | |
| Total NNF098 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF098 | | | | | | | | | | 0.00 | 0 | |
| NNF098 On 29/03/2028 Spot Bond | | | | | 0.00000 | 100.88710 | | | | 0.00 | 0 | |
| Total NNF099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF099 | | | | | | | | | | 0.00 | 0 | |
| NNF100 On 30/03/2028 Spot Bond | | | | | 0.00000 | 100.86082 | | | | 0.00 | 0 | |
| Total NNF100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF100 | | | | | | | | | | 0.00 | 0 | |
| NNF100 On 03/07/2023 Spot Bond | | | | | 0.00000 | 100.68766 | | | | 0.00 | 0 | |
| Total NNF101 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF101 | | | | | | | | | | 0.00 | 0 | |
| NNF101 On 21/04/2028 Spot Bond | | | | | 0.00000 | 100.34834 | | | | 0.00 | 0 | |
| Total NNF102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NNF102 | | | | | | | | | | 0.00 | 0 | |
| NQ1A10 On 22/05/2052 Spot Bond | | | | | 0.00000 | 124.96761 | | | | 0.00 | 0 | |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | |
| NQ1A20 On 22/05/2052 Spot Bond | | | | | 0.00000 | 89.50026 | | | | 0.00 | 0 | |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| NQ1A2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 101.89892 | | | | 0.00 | 0 | |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.76111 | | | | 0.00 | 0 | |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | |
| NQ1A2 On 22/05/2053 Spot Bond | | | | | 0.00000 | 101.80822 | | | | 0.00 | 0 | |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.82728 | | | | 0.00 | 0 | |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 110.00056 | | | | 0.00 | 0 | |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.83746 | | | | 0.00 | 0 | |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | |
| NQ1B2 On 22/05/2054 Spot Bond | | | | | 0.00000 | 101.94160 | | | | 0.00 | 0 | |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.86539 | | | | 0.00 | 0 | |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | |
| NQ1C1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 111.75391 | | | | 0.00 | 0 | |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | |
| NQF1D On 22/05/2052 Spot Bond | | | | | 0.00000 | 101.62712 | | | | 0.00 | 0 | |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 31/05/2023 Spot Bond | | | 4.16000 | 215.17938 | 4.16000 | 215.10313 | | | | 0.00 | 0 | |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | |
| NRA02 On 30/11/2028 Spot Bond | | | 11.33000 | 108.92188 | 11.33000 | 108.88891 | | | | 0.00 | 0 | 420,000,00 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 420,000,00 |

| 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 NRA028 | | | | | | | | | | 0.00 | 0 | 420,000,00 |
| NRA028 On 30/11/2028 Spot Bond | | | 100.00000 | 18.25755 | 100.00000 | 18.21693 | | | | 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 | 101.77941 | | | | 0.00 | 0 | |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | |
| NTC27 On 12/06/2023 Spot Bond | | | | | 0.00000 | 101.23661 | | | | 0.00 | 0 | |
| Total NTC27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC27 | | | | | | | | | | 0.00 | 0 | |
| NTC28 On 12/12/2024 Spot Bond | | | | | 0.00000 | 101.73517 | | | | 0.00 | 0 | |
| Total NTC28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC28 | | | | | | | | | | 0.00 | 0 | |
| NTC33 On 28/01/2027 Spot Bond | | | | | 0.00000 | 100.12517 | | | | 0.00 | 0 | |
| Total NTC33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC33 | | | | | | | | | | 0.00 | 0 | |
| NTC34 On 26/02/2025 Spot Bond | | | | | 0.00000 | 102.02466 | | | | 0.00 | 0 | 5,150,000,00 |
| Total NTC34 SPOT | | | | | | | | | | 0.00 | 0 | 5,150,000,00 |
| Total For NTC34 | | | | | | | | | | 0.00 | 0 | 5,150,000,00 |
| NTC35 On 07/09/2025 Spot Bond | | | | | 0.00000 | 101.40021 | | | | 0.00 | 0 | |
| Total NTC35 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC35 | | | | | | | | | | 0.00 | 0 | |
| NTC36 On 07/09/2027 Spot Bond | | | | | 0.00000 | 101.70865 | | | | 0.00 | 0 | |
| Total NTC36 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC36 | | | | | | | | | | 0.00 | 0 | |
| NTC37 On 12/10/2027 Spot Bond | | | | | 0.00000 | 100.54454 | | | | 0.00 | 0 | |
| Total NTC37 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC37 | | | | | | | | | | 0.00 | 0 | |
| NTC38 On 14/02/2026 Spot Bond | | | | | 0.00000 | 101.97850 | | | | 0.00 | 0 | |
| Total NTC38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC38 | | | | | | | | | | 0.00 | 0 | |
| NTC39 On 14/02/2028 Spot Bond | | | | | 0.00000 | 101.89545 | | | | 0.00 | 0 | |
| Total NTC39 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTC39 | | | | | | | | | | 0.00 | 0 | |
| NTCG0 On 19/03/2024 Spot Bond | | | | | 0.00000 | 101.08109 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| Total NTCG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For NTCG01 | | | | | | | | | | 0.00 | 0 | |
| OML07 On 19/03/2025 Spot Bond | | | 8.49000 | 105.53937 | 8.49000 | 105.51553 | | | | 0.00 | 0 | 1,530,000,00 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,530,000,00 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,530,000,00 |
| OML10 On 14/09/2025 Spot Bond | | | 8.97000 | 106.51368 | 8.97000 | 106.48828 | | | | 0.00 | 0 | 670,000,00 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 670,000,00 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 101.81316 | | | | 0.00 | 0 | |
| Total OML11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML11 | | | | | | | | | | 0.00 | 0 | |
| OML12 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.52572 | | | | 0.00 | 0 | |
| Total OML12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML12 | | | | | | | | | | 0.00 | 0 | |
| OML13 On 23/09/2026 Spot Bond | | | | | 0.00000 | 101.94512 | | | | 0.00 | 1,900,000,000 | 950,000,00 |
| Total OML13 SPOT | | | | | | | | | | 0.00 | 1,900,000,000 | 950,000,00 |
| Total For OML13 | | | | | | | | | | 0.00 | 1,900,000,000 | 950,000,00 |
| OML14 On 23/06/2027 Spot Bond | | | | | 0.00000 | 101.54345 | | | | 0.00 | 0 | |
| Total OML14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML14 | | | | | | | | | | 0.00 | 0 | |
| OML15 On 28/10/2027 Spot Bond | | | | | 0.00000 | 100.12422 | | | | 0.00 | 0 | |
| Total OML15 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For OML15 | | | | | | | | | | 0.00 | 0 | |
| PARS0 On 13/12/2025 Spot Bond | | | | | 0.00000 | 101.72242 | | | | 0.00 | 0 | |
| Total PARS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PARS01 | | | | | | | | | | 0.00 | 0 | |
| PARS0 On 13/12/2027 Spot Bond | | | | | 0.00000 | 101.94185 | | | | 0.00 | 0 | |
| Total PARS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PARS02 | | | | | | | | | | 0.00 | 0 | |
| PEP02 On 10/03/2025 Spot Bond | | | | | 0.00000 | 102.22672 | | | | 0.00 | 0 | |
| Total PEP02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP02 | | | | | | | | | | 0.00 | 0 | |
| PEP03 On 05/05/2024 Spot Bond | | | | | 0.00000 | 100.34098 | | | | 0.00 | 0 | |
| Total PEP03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP03 | | | | | | | | | | 0.00 | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|------------|
| PEP04 On 05/05/2026 Spot Bond | | | | | 0.00000 | 100.95822 | | | | 0.00 | 0 | |
| Total PEP04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP04 | | | | | | | | | | 0.00 | 0 | |
| PEP05 On 06/03/2026 Spot Bond | | | | | 0.00000 | 101.41023 | | | | 0.00 | 0 | |
| Total PEP05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP05 | | | | | | | | | | 0.00 | 0 | |
| PEP06 On 06/03/2028 Spot Bond | | | | | 0.00000 | 101.35974 | | | | 0.00 | 0 | |
| Total PEP06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PEP06 | | | | | | | | | | 0.00 | 0 | |
| PMM57 On 08/10/2023 Spot Bond | | | | | 0.00000 | 100.60398 | | | | 0.00 | 0 | |
| Total PMM57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM57 | | | | | | | | | | 0.00 | 0 | |
| PMM58 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.64709 | | | | 0.00 | 0 | |
| Total PMM58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM58 | | | | | | | | | | 0.00 | 0 | |
| PMM59 On 28/02/2025 Spot Bond | | | | | 0.00000 | 101.60357 | | | | 0.00 | 0 | |
| Total PMM59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM59 | | | | | | | | | | 0.00 | 0 | |
| PMM60 On 28/02/2026 Spot Bond | | | | | 0.00000 | 101.62978 | | | | 0.00 | 0 | |
| Total PMM60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For PMM60 | | | | | | | | | | 0.00 | 0 | |
| R186 On 21/12/2026 Spot Bond | | | 8.82000 | 108.96888 | 8.82000 | 108.94305 | | | 675,689,256,934,000.00 | 3,364,590,618,700 | 3,285,069,188,600 | |
| Total R186 SPOT | | | | | | | | | 5,689,256,934,000.00 | 364,590,618,700 | 285,069,188,600 | |
| Total For R186 | | | | | | | | | 5,689,256,934,000.00 | 364,590,618,700 | 285,069,188,600 | |
| R197 On 07/12/2023 Spot Bond | | | 2.34800 | 336.50185 | 2.51000 | 336.08551 | | | 13,031,400,000,000.00 | 5,550,000,000 | 664,049,999,900 | |
| Total R197 SPOT | | | | | | | | | 13,031,400,000,000.00 | 5,550,000,000 | 664,049,999,900 | |
| Total For R197 | | | | | | | | | 13,031,400,000,000.00 | 5,550,000,000 | 664,049,999,900 | |
| R202 On 07/12/2033 Spot Bond | | | 4.55000 | 252.50653 | 4.53900 | 252.65174 | | | 46,882,785,495,000.00 | 10,303,908,900 | 61,289,066,500 | |
| Total R202 SPOT | | | | | | | | | 16,882,785,495,000.00 | 10,303,908,900 | 61,289,066,500 | |
| Total For R202 | | | | | | | | | 16,882,785,495,000.00 | 10,303,908,900 | 61,289,066,500 | |
| R2030 On 31/01/2030 Spot Bond | | | 10.16500 | 91.64600 | 10.19500 | 91.48666 | | | 768,807,270,618,000.00 | 1,452,907,749,200 | 2,597,143,113,400 | |
| Total R2030 SPOT | | | | | | | | | 8,807,270,618,000.00 | 452,907,749,200 | 597,143,113,400 | |
| Total For R2030 | | | | | | | | | 8,807,270,618,000.00 | 452,907,749,200 | 597,143,113,400 | |
| R2032 On 31/03/2032 Spot Bond | | | 10.87000 | 86.03586 | 10.89000 | 85.90990 | | | 567,433,935,616,000.00 | 1,800,131,916,800 | 1,818,728,075,600 | |
| Total R2032 SPOT | | | | | | | | | 7,433,935,616,000.00 | 800,131,916,800 | 318,728,075,600 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| Total For R2032 | | | | | | | | | 7,433,935,616,000.00 | 800,131,916,800 | 318,728,075,60 |
| R2035 On 28/02/2035 Spot Bond | | | 11.36000 | 85.58841 | 11.39500 | 85.36423 | | | 169,678,204,144,000.00 | 1,687,471,672,900 | 1,267,965,536,60 |
| Total R2035 SPOT | | | | | | | | | 9,678,204,144,000.00 | 687,471,672,900 | 267,965,536,60 |
| Total For R2035 | | | | | | | | | 9,678,204,144,000.00 | 687,471,672,900 | 267,965,536,60 |
| R2037 On 31/01/2037 Spot Bond | | | 11.64500 | 80.84701 | 11.68000 | 80.62303 | | | 486,725,274,035,500.00 | 471,165,759,900 | 1,438,013,293,00 |
| Total R2037 SPOT | | | | | | | | | 6,725,274,035,500.00 | 471,165,759,900 | 438,013,293,00 |
| Total For R2037 | | | | | | | | | 6,725,274,035,500.00 | 471,165,759,900 | 438,013,293,00 |
| R2040 On 31/01/2040 Spot Bond | | | 11.86000 | 81.66851 | 11.88000 | 81.52215 | | | 710,302,722,082,000.00 | 734,426,873,700 | 1,559,917,427,10 |
| Total R2040 SPOT | | | | | | | | | 10,302,722,082,000.00 | 734,426,873,700 | 559,917,427,10 |
| Total For R2040 | | | | | | | | | 10,302,722,082,000.00 | 734,426,873,700 | 559,917,427,10 |
| R2044 On 31/01/2044 Spot Bond | | | 11.91500 | 78.06117 | 11.93500 | 77.91481 | | | 379,400,786,323,000.00 | 619,337,036,200 | 1,101,715,298,90 |
| Total R2044 SPOT | | | | | | | | | 9,400,786,323,000.00 | 619,337,036,200 | 101,715,298,90 |
| Total For R2044 | | | | | | | | | 9,400,786,323,000.00 | 619,337,036,200 | 101,715,298,90 |
| R2048 On 28/02/2048 Spot Bond | | | 11.84000 | 76.92041 | 11.89000 | 76.58566 | | | 454,896,979,360,000.00 | 1,051,933,866,500 | 1,366,614,133,10 |
| Total R2048 SPOT | | | | | | | | | 4,896,979,360,000.00 | 051,933,866,500 | 366,614,133,10 |
| Total For R2048 | | | | | | | | | 4,896,979,360,000.00 | 051,933,866,500 | 366,614,133,10 |
| R2053 On 31/03/2053 Spot Bond | | | 11.90000 | 98.81659 | 11.90000 | 98.78538 | | | 532,634,000,000,000.00 | 296,860,000,000 | 279,260,000,00 |
| Total R2053 SPOT | | | | | | | | | 12,634,000,000,000.00 | 296,860,000,000 | 279,260,000,00 |
| Total For R2053 | | | | | | | | | 12,634,000,000,000.00 | 296,860,000,000 | 279,260,000,00 |
| R209 On 31/03/2036 Spot Bond | | | 11.40500 | 66.16729 | 11.44000 | 65.97338 | | | 412,400,932,376,500.00 | 562,244,711,300 | 696,395,589,10 |
| Total R209 SPOT | | | | | | | | | 12,400,932,376,500.00 | 562,244,711,300 | 696,395,589,10 |
| Total For R209 | | | | | | | | | 12,400,932,376,500.00 | 562,244,711,300 | 696,395,589,10 |
| R210 On 31/03/2028 Spot Bond | | | 3.68000 | 224.81682 | 3.68000 | 224.74032 | | | 4,906,185,936,000.00 | 1,333,202,700 | 214,485,863,20 |
| Total R210 SPOT | | | | | | | | | 4,906,185,936,000.00 | 1,333,202,700 | 214,485,863,20 |
| Total For R210 | | | | | | | | | 4,906,185,936,000.00 | 1,333,202,700 | 214,485,863,20 |
| R213 On 28/02/2031 Spot Bond | | | 10.60500 | 82.36857 | 10.62000 | 82.27680 | | | 390,543,348,420,000.00 | 602,597,204,000 | 1,137,928,715,50 |
| Total R213 SPOT | | | | | | | | | 10,543,348,420,000.00 | 602,597,204,000 | 137,928,715,50 |
| Total For R213 | | | | | | | | | 10,543,348,420,000.00 | 602,597,204,000 | 137,928,715,50 |
| R214 On 28/02/2041 Spot Bond | | | 11.73500 | 62.36105 | 11.77000 | 62.16408 | | | 551,104,977,401,500.00 | 473,038,344,900 | 471,855,323,70 |
| Total R214 SPOT | | | | | | | | | 11,104,977,401,500.00 | 473,038,344,900 | 471,855,323,70 |
| Total For R214 | | | | | | | | | 11,104,977,401,500.00 | 473,038,344,900 | 471,855,323,70 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.82818 | | | 0.00 | 0 | |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.12650 | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.37291 | | | | 0.00 | 0 | |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 101.36782 | | | | 0.00 | 0 | |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 101.38996 | | | | 0.00 | 0 | |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 102.09920 | | | | 0.00 | 0 | |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB24 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.90966 | | | | 0.00 | 0 | |
| Total RDFB26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB26 | | | | | | | | | | 0.00 | 0 | |
| RDFB2 On 26/07/2024 Spot Bond | | | | | 0.00000 | 100.72731 | | | | 0.00 | 0 | |
| Total RDFB27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFB27 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2025 Spot Bond | | | | | 0.00000 | 101.26449 | | | | 0.00 | 0 | |
| Total RDFG01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG01 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2027 Spot Bond | | | | | 0.00000 | 100.79371 | | | | 0.00 | 0 | |
| Total RDFG02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG02 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2029 Spot Bond | | | | | 0.00000 | 101.04096 | | | | 0.00 | 0 | |
| Total RDFG03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG03 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 21/09/2032 Spot Bond | | | | | 0.00000 | 101.07495 | | | | 0.00 | 0 | |
| Total RDFG04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG04 | | | | | | | | | | 0.00 | 0 | |
| RDFG0 On 09/12/2025 Spot Bond | | | | | 0.00000 | 101.33012 | | | | 0.00 | 0 | |
| Total RDFG05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDFG0 On 09/12/2026 Spot Bond | | | | | 0.00000 | 101.34206 | | | | 0.00 | 0 | |
| Total RDFG06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RDFG06 | | | | | | | | | | 0.00 | 0 | |
| RED13 On 13/05/2026 Spot Bond | | | | | 0.00000 | 102.60828 | | | | 0.00 | 0 | |
| Total RED131 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED131 | | | | | | | | | | 0.00 | 0 | |
| RED15 On 31/01/2028 Spot Bond | | | | | 0.00000 | 95.73752 | | | | 0.00 | 0 | |
| Total RED151 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED151 | | | | | | | | | | 0.00 | 0 | |
| RED16 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.97541 | | | | 0.00 | 0 | |
| Total RED162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED162 | | | | | | | | | | 0.00 | 0 | |
| RED17 On 14/11/2025 Spot Bond | | | | | 0.00000 | 102.50998 | | | | 0.00 | 0 | |
| Total RED171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED171 | | | | | | | | | | 0.00 | 0 | |
| RED30 On 17/11/2023 Spot Bond | | | | | 0.00000 | 102.79521 | | | | 0.00 | 0 | |
| Total RED302 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED302 | | | | | | | | | | 0.00 | 0 | |
| RED40 On 29/01/2024 Spot Bond | | | | | 0.00000 | 100.03614 | | | | 0.00 | 0 | |
| Total RED402 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED402 | | | | | | | | | | 0.00 | 0 | |
| RED50 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.93537 | | | | 0.00 | 0 | |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | |
| RED60 On 09/08/2024 Spot Bond | | | | | 0.00000 | 100.64950 | | | | 0.00 | 0 | |
| Total RED603 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED603 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2026 Spot Bond | | | | | 0.00000 | 100.63169 | | | | 0.00 | 0 | |
| Total RED706 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED706 | | | | | | | | | | 0.00 | 0 | |
| RED70 On 17/04/2026 Spot Bond | | | | | 0.00000 | 100.68888 | | | | 0.00 | 0 | |
| Total RED707 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RED707 | | | | | | | | | | 0.00 | 0 | |
| RES49 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.08350 | | | | 0.00 | 0 | |
| Total RES49 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For RES49 | | | | | | | | | | 0.00 | 0 | |
| RES50 On 22/10/2023 Spot Bond | | | | | 0.00000 | 100.47523 | | | | 0.00 | 0 | |
| Total RES50 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES50 | | | | | | | | | | 0.00 | 0 | |
| RES52 On 07/05/2024 Spot Bond | | | | | 0.00000 | 100.25314 | | | | 0.00 | 0 | |
| Total RES52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES52 | | | | | | | | | | 0.00 | 0 | |
| RES53 On 20/09/2025 Spot Bond | | | | | 0.00000 | 101.08640 | | | | 0.00 | 0 | |
| Total RES53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES53 | | | | | | | | | | 0.00 | 0 | |
| RES59 On 13/10/2027 Spot Bond | | | | | 0.00000 | 100.52651 | | | | 0.00 | 0 | |
| Total RES59 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES59 | | | | | | | | | | 0.00 | 0 | |
| RES60 On 06/12/2025 Spot Bond | | | | | 0.00000 | 101.36701 | | | | 0.00 | 0 | |
| Total RES60 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES60 | | | | | | | | | | 0.00 | 0 | |
| RES61 On 15/12/2027 Spot Bond | | | | | 0.00000 | 101.18217 | | | | 0.00 | 0 | |
| Total RES61 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES61 | | | | | | | | | | 0.00 | 0 | |
| RES62 On 13/02/2028 Spot Bond | | | | | 0.00000 | 99.69471 | | | | 0.00 | 0 | |
| Total RES62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES62 | | | | | | | | | | 0.00 | 0 | |
| RES63 On 15/09/2026 Spot Bond | | | | | 0.00000 | 101.14937 | | | | 0.00 | 0 | |
| Total RES63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RES63 | | | | | | | | | | 0.00 | 0 | |
| RFCA1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.03891 | | | | 0.00 | 0 | |
| Total RFCA1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA1 | | | | | | | | | | 0.00 | 0 | |
| RFCA2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.03533 | | | | 0.00 | 0 | |
| Total RFCA2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCA2 | | | | | | | | | | 0.00 | 0 | |
| RFCB1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.08412 | | | | 0.00 | 0 | |
| Total RFCB1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB1 | | | | | | | | | | 0.00 | 0 | |
| RFCB2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.07222 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total RFCB2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCB2 | | | | | | | | | | 0.00 | 0 | |
| RFCC1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.13763 | | | | 0.00 | 0 | |
| Total RFCC1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC1 | | | | | | | | | | 0.00 | 0 | |
| RFCC2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.12574 | | | | 0.00 | 0 | |
| Total RFCC2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCC2 | | | | | | | | | | 0.00 | 0 | |
| RFCD1 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.26829 | | | | 0.00 | 0 | |
| Total RFCD1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD1 | | | | | | | | | | 0.00 | 0 | |
| RFCD2 On 20/12/2026 Spot Bond | | | | | 0.00000 | 101.25642 | | | | 0.00 | 0 | |
| Total RFCD2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RFCD2 | | | | | | | | | | 0.00 | 0 | |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | |
| RN2027 On 11/07/2027 Spot Bond | | | | | 0.00000 | 103.15598 | | | | 0.00 | 0 | |
| Total RN2027 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RN2027 | | | | | | | | | | 0.00 | 0 | |
| RN2030 On 17/09/2030 Spot Bond | | | | | 0.00000 | 100.40212 | | | | 0.00 | 0 | |
| Total RN2030 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RN2030 | | | | | | | | | | 0.00 | 0 | |
| RW23 On 10/12/2023 Spot Bond | | | 9.75000 | 103.63289 | 9.75000 | 103.60578 | | | | 0.00 | 0 | |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | |
| RW28 On 10/12/2028 Spot Bond | | | 11.71500 | 98.14084 | 11.71500 | 98.11015 | | | | 0.00 | 0 | |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | |
| RW31 On 30/06/2031 Spot Bond | | | 11.92000 | 97.30463 | 11.92000 | 97.27368 | | | | 0.00 | 0 | |
| Total RW31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RW31 | | | | | | | | | | 0.00 | 0 | |
| RWL26 On 30/06/2026 Spot Bond | | | | | 0.00000 | 101.39028 | | | | 0.00 | 0 | |
| Total RWL26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL26 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-------------------|
| RWL28 On 30/06/2028 Spot Bond | | | 10.87500 | 98.77808 | 10.87500 | 98.74934 | | | | 0.00 | 0 | |
| Total RWL28 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For RWL28 | | | | | | | | | | 0.00 | 0 | |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | |
| Total SBK24/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBK24/JIBAR | | | | | | | | | | 0.00 | 0 | |
| SBN02 On 02/08/2024 Spot Bond | | | | | 0.00000 | 100.18787 | | | | 0.00 | 0 | |
| Total SBN02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN02 | | | | | | | | | | 0.00 | 0 | |
| SBN03 On 03/08/2026 Spot Bond | | | | | 0.00000 | 100.46613 | | | | 0.00 | 0 | |
| Total SBN03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBN03 | | | | | | | | | | 0.00 | 0 | |
| SBS20 On 15/05/2026 Spot Bond | | | 9.55000 | 106.00218 | 9.55000 | 105.97487 | | | 1,136,450,000,000.00 | | 119,000,000 | 59,500,00 |
| Total SBS20 SPOT | | | | | | | | | 1,136,450,000,000.00 | | 119,000,000 | 59,500,00 |
| Total For SBS20 | | | | | | | | | 1,136,450,000,000.00 | | 119,000,000 | 59,500,00 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.37035 | | | | 0.00 | 0 | |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | |
| SBS27 On 20/02/2024 Spot Bond | | | 9.14000 | 102.76150 | 9.14000 | 102.73614 | | | | 0.00 | 0 | 990,000,00 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 990,000,00 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 990,000,00 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.56000 | 100.08047 | 9.56000 | 100.05465 | | | | 0.00 | 0 | |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.82000 | 103.70828 | 9.82000 | 103.68097 | | | | 0.00 | 0 | |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 9.54000 | 101.94653 | 9.54000 | 101.92072 | | | | 0.00 | 0 | |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | |
| SBS38 On 29/01/2025 Spot Bond | | | 9.49000 | 101.73205 | 9.49000 | 101.70600 | | | | 0.00 | 0 | |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.71000 | 97.80260 | 10.71000 | 97.77442 | | | | 0.00 | 0 | |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | |
| SBS42 On 12/11/2025 Spot Bond | | | 9.50500 | 102.26380 | 9.50500 | 102.23757 | | | | 0.00 | 0 | |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 9.91500 | 103.00187 | 9.91500 | 102.97435 | | | | 0.00 | 0 | |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | |
| SBS51 On 31/01/2024 Spot Bond | | | 9.39000 | 9.39000 | 9.39000 | 102.72746 | | | | 0.00 | 0 | 700,000,00 |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 700,000,00 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.29586 | | | | 0.00 | 0 | |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.42312 | | | | 0.00 | 0 | |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.16307 | | | | 0.00 | 0 | |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.63546 | | | | 0.00 | 0 | |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.38201 | | | | 0.00 | 0 | |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.78160 | | | | 0.00 | 0 | |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.83994 | | | | 0.00 | 0 | |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 102.14658 | | | | 0.00 | 0 | |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 101.64875 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | |
| SBS68 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.05535 | | | | 0.00 | 0 | |
| Total SBS68 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS68 | | | | | | | | | | 0.00 | 0 | |
| SBS69 On 02/12/2034 Spot Bond | | | | | 0.00000 | 101.52828 | | | | 0.00 | 0 | |
| Total SBS69 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS69 | | | | | | | | | | 0.00 | 0 | |
| SBS70 On 02/02/2025 Spot Bond | | | | | 0.00000 | 100.42529 | | | | 0.00 | 0 | |
| Total SBS70 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS70 | | | | | | | | | | 0.00 | 0 | |
| SBS71 On 02/02/2027 Spot Bond | | | | | 0.00000 | 100.14910 | | | | 0.00 | 0 | |
| Total SBS71 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS71 | | | | | | | | | | 0.00 | 0 | |
| SBS72 On 02/02/2029 Spot Bond | | | | | 0.00000 | 99.50304 | | | | 0.00 | 0 | |
| Total SBS72 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS72 | | | | | | | | | | 0.00 | 0 | |
| SBS74 On 26/04/2025 Spot Bond | | | | | 0.00000 | 100.32849 | | | | 0.00 | 0 | |
| Total SBS74 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS74 | | | | | | | | | | 0.00 | 0 | |
| SBS75 On 26/04/2027 Spot Bond | | | | | 0.00000 | 100.68431 | | | | 0.00 | 0 | 260,000,00 |
| Total SBS75 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| Total For SBS75 | | | | | | | | | | 0.00 | 0 | 260,000,00 |
| SBS76 On 26/04/2032 Spot Bond | | | | | 0.00000 | 101.54665 | | | | 0.00 | 0 | 300,000,00 |
| Total SBS76 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| Total For SBS76 | | | | | | | | | | 0.00 | 0 | 300,000,00 |
| SBS77 On 19/10/2027 Spot Bond | | | | | 0.00000 | 100.71958 | | | | 0.00 | 0 | |
| Total SBS77 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS77 | | | | | | | | | | 0.00 | 0 | |
| SBS78 On 01/12/2025 Spot Bond | | | | | 0.00000 | 101.45999 | | | | 0.00 | 0 | |
| Total SBS78 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS78 | | | | | | | | | | 0.00 | 0 | |
| SBS79 On 01/06/2028 Spot Bond | | | | | 0.00000 | 102.09684 | | | | 0.00 | 0 | |
| Total SBS79 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS79 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| SBS80 On 03/02/2028 Spot Bond | | | 9.93500 | 9.93500 | 9.93500 | 99.30369 | | | | 0.00 | 0 | |
| Total SBS80 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBS80 | | | | | | | | | | 0.00 | 0 | |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.41000 | 334.46407 | 3.41000 | 334.35247 | | | | 0.00 | 0 | |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | |
| SBSI14 On 07/12/2033 Spot Bond | | | 5.28900 | 5.28900 | 5.28900 | 237.07091 | | | | 0.00 | 0 | |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2024 Spot Bond | | | | | 0.00000 | 101.59083 | | | | 0.00 | 0 | |
| Total SBSS01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS01 | | | | | | | | | | 0.00 | 0 | |
| SBSS0 On 19/08/2026 Spot Bond | | | | | 0.00000 | 100.99869 | | | | 0.00 | 0 | |
| Total SBSS02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBSS02 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 31/03/2024 Spot Bond | | | | | 0.00000 | 103.25677 | | | | 0.00 | 88,400,000 | 1,964,200,00 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 88,400,000 | 1,964,200,00 |
| Total For SBT103 | | | | | | | | | | 0.00 | 88,400,000 | 1,964,200,00 |
| SBT10 On 30/09/2025 Spot Bond | | | | | 0.00000 | 105.21971 | | | | 0.00 | 0 | 600,000,00 |
| Total SBT104 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| Total For SBT104 | | | | | | | | | | 0.00 | 0 | 600,000,00 |
| 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 | 104.25862 | | | | 0.00 | 0 | |
| Total SBT106 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT106 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 08/04/2027 Spot Bond | | | | | 0.00000 | 103.19043 | | | | 0.00 | 0 | |
| Total SBT107 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT107 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 13/07/2027 Spot Bond | | | | | 0.00000 | 103.05270 | | | | 0.00 | 0 | |
| Total SBT108 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT108 | | | | | | | | | | 0.00 | 0 | |
| SBT10 On 31/12/2027 Spot Bond | | | | | 0.00000 | 101.28334 | | | | 0.00 | 0 | |
| Total SBT109 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Total For SBT109 | | | | | | | | | | 0.00 | 0 | |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.17364 | | | | 0.00 | 0 | 4,675,000,00 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | 4,675,000,00 |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | 4,675,000,00 |
| SBT203 On 03/12/2023 Spot Bond | | | 9.70500 | 104.70552 | 9.70500 | 104.67826 | | | | 0.00 | 0 | |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 100.41226 | | | | 0.00 | 0 | |
| Total SBT204 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT204 | | | | | | | | | | 0.00 | 0 | |
| SBT206 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.01231 | | | | 0.00 | 0 | 1,000,000,00 |
| Total SBT206 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| Total For SBT206 | | | | | | | | | | 0.00 | 0 | 1,000,000,00 |
| SBT207 On 25/06/2025 Spot Bond | | | | | 0.00000 | 105.17490 | | | | 0.00 | 0 | 450,000,00 |
| Total SBT207 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| Total For SBT207 | | | | | | | | | | 0.00 | 0 | 450,000,00 |
| SBT208 On 28/11/2025 Spot Bond | | | | | 0.00000 | 103.97313 | | | | 0.00 | 0 | |
| Total SBT208 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SBT208 | | | | | | | | | | 0.00 | 0 | |
| SBT209 On 29/06/2026 Spot Bond | | | | | 0.00000 | 102.12824 | | | | 0.00 | 0 | 750,000,00 |
| Total SBT209 SPOT | | | | | | | | | | 0.00 | 0 | 750,000,00 |
| Total For SBT209 | | | | | | | | | | 0.00 | 0 | 750,000,00 |
| SLI5 On 16/08/2026 Spot Bond | | | | | 0.00000 | 102.55919 | | | | 0.00 | 0 | |
| Total SLI5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI5 | | | | | | | | | | 0.00 | 0 | |
| SLI6 On 16/08/2028 Spot Bond | | | | | 0.00000 | 102.34725 | | | | 0.00 | 0 | |
| Total SLI6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI6 | | | | | | | | | | 0.00 | 0 | |
| SLI7 On 16/08/2028 Spot Bond | | | 9.77000 | 96.29324 | 9.77000 | 96.26787 | | | | 0.00 | 0 | |
| Total SLI7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLI7 | | | | | | | | | | 0.00 | 0 | |
| SLRA6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.15106 | | | | 0.00 | 0 | |
| Total SLRA6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA6 | | | | | | | | | | 0.00 | 0 | |
| SLRA7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.95944 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SLRA7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA7 | | | | | | | | | | 0.00 | 0 | |
| SLRA8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.93837 | | | | 0.00 | 0 | |
| Total SLRA8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA8 | | | | | | | | | | 0.00 | 0 | |
| SLRA9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 102.00128 | | | | 0.00 | 0 | |
| Total SLRA9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRA9 | | | | | | | | | | 0.00 | 0 | |
| SLRB6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.04356 | | | | 0.00 | 0 | |
| Total SLRB6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB6 | | | | | | | | | | 0.00 | 0 | |
| SLRB7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 102.02250 | | | | 0.00 | 0 | |
| Total SLRB7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB7 | | | | | | | | | | 0.00 | 0 | |
| SLRB8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 101.98040 | | | | 0.00 | 0 | |
| Total SLRB8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB8 | | | | | | | | | | 0.00 | 0 | |
| SLRB9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 102.04330 | | | | 0.00 | 0 | |
| Total SLRB9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRB9 | | | | | | | | | | 0.00 | 0 | |
| SLRC6 On 15/11/2023 Spot Bond | | | | | 0.00000 | 102.08560 | | | | 0.00 | 0 | |
| Total SLRC6 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC6 | | | | | | | | | | 0.00 | 0 | |
| SLRC7 On 15/08/2024 Spot Bond | | | | | 0.00000 | 102.07505 | | | | 0.00 | 0 | |
| Total SLRC7 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC7 | | | | | | | | | | 0.00 | 0 | |
| SLRC8 On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.06447 | | | | 0.00 | 0 | |
| Total SLRC8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC8 | | | | | | | | | | 0.00 | 0 | |
| SLRC9 On 15/08/2027 Spot Bond | | | | | 0.00000 | 102.12733 | | | | 0.00 | 0 | |
| Total SLRC9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SLRC9 | | | | | | | | | | 0.00 | 0 | |
| SNT05 On 30/11/2025 Spot Bond | | | | | 0.00000 | 101.61864 | | | | 0.00 | 0 | |
| Total SNT05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT05 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SNT06 On 16/05/2027 Spot Bond | | | | | 0.00000 | 102.33148 | | | | 0.00 | 0 | |
| Total SNT06 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT06 | | | | | | | | | | 0.00 | 0 | |
| SNT07 On 06/04/2028 Spot Bond | | | | | 0.00000 | 100.70077 | | | | 0.00 | 0 | |
| Total SNT07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SNT07 | | | | | | | | | | 0.00 | 0 | |
| SOL01 On 17/10/2025 Spot Bond | | | | | 0.00000 | 100.76302 | | | | 0.00 | 0 | |
| Total SOL01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOL01 | | | | | | | | | | 0.00 | 0 | |
| SOL02 On 17/10/2027 Spot Bond | | | | | 0.00000 | 101.06798 | | | | 0.00 | 0 | |
| Total SOL02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SOL02 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.16660 | | | | 0.00 | 0 | |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.65860 | | | | 0.00 | 0 | |
| Total SPDA14 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA14 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2026 Spot Bond | | | | | 0.00000 | 101.68180 | | | | 0.00 | 0 | 270,000,00 |
| Total SPDA15 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,00 |
| Total For SPDA15 | | | | | | | | | | 0.00 | 0 | 270,000,00 |
| SPDA1 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.66052 | | | | 0.00 | 0 | |
| Total SPDA16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA16 | | | | | | | | | | 0.00 | 0 | |
| SPDA1 On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.68747 | | | | 0.00 | 0 | |
| Total SPDA17 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPDA17 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.40127 | | | | 0.00 | 0 | 1,700,000,00 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 1,700,000,00 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 1,700,000,00 |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 101.78187 | | | | 0.00 | 0 | |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 101.52202 | | | | 0.00 | 0 | |
| Total SPG007 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SPG007 | | | | | | | | | | 0.00 | 0 | |
| SPG007 On 15/10/2024 Spot Bond | | | | | 0.00000 | 100.87878 | | | | 0.00 | 0 | |
| Total SPG009 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG009 | | | | | | | | | | 0.00 | 0 | |
| SPG009 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.02928 | | | | 0.00 | 0 | |
| Total SPG010 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG010 | | | | | | | | | | 0.00 | 0 | |
| SPG010 On 12/07/2025 Spot Bond | | | | | 0.00000 | 100.73134 | | | | 0.00 | 0 | |
| Total SPG011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG011 | | | | | | | | | | 0.00 | 0 | |
| SPG011 On 29/03/2028 Spot Bond | | | | | 0.00000 | 100.80434 | | | | 0.00 | 0 | |
| Total SPG012 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPG012 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 12/07/2023 Spot Bond | | | | | 0.00000 | 100.52210 | | | | 0.00 | 0 | |
| Total SPGC03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC03 | | | | | | | | | | 0.00 | 0 | |
| SPGC0 On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.75050 | | | | 0.00 | 0 | |
| Total SPGC04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SPGC04 | | | | | | | | | | 0.00 | 0 | |
| SSA07 On 15/05/2023 Spot Bond | | | | | 0.00000 | 102.14159 | | | | 0.00 | 0 | |
| Total SSA07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA07 | | | | | | | | | | 0.00 | 0 | |
| SSA08 On 16/05/2024 Spot Bond | | | | | 0.00000 | 101.48615 | | | | 0.00 | 0 | |
| Total SSA08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSA08 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 31/01/2025 Spot Bond | | | 4.81000 | 4.81000 | 4.81000 | 164.32672 | | | | 0.00 | 0 | |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | |
| SSN01 On 21/12/2026 Spot Bond | | | 8.79500 | 109.04768 | 8.79500 | 109.02190 | | | | 0.00 | 0 | |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 28/02/2031 Spot Bond | | | 10.11000 | 84.67538 | 10.11000 | 84.65269 | | | | 0.00 | 0 | |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.70011 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.03363 | | | | 0.00 | 0 | |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 13/10/2023 Spot Bond | | | 9.25000 | 100.76079 | 9.25000 | 100.73626 | | | | 0.00 | 0 | |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 31/01/2038 Spot Bond | | | 5.33000 | 118.99946 | 5.33000 | 118.95351 | | | | 0.00 | 0 | |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.91785 | | | | 0.00 | 0 | |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.02601 | | | | 0.00 | 0 | |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | |
| SSN04(On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.07008 | | | | 0.00 | 0 | |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | |
| SSN05(On 08/12/2023 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 334.10352 | | | | 0.00 | 0 | |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/01/2025 Spot Bond | | | 4.21500 | 4.21500 | 4.21500 | 165.97526 | | | | 0.00 | 0 | |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/01/2038 Spot Bond | | | 5.53000 | 5.53000 | 5.53000 | 116.21592 | | | | 0.00 | 0 | |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/03/2029 Spot Bond | | | 4.81000 | 4.81000 | 4.81000 | 116.84915 | | | | 0.00 | 0 | |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | |
| SSN06(On 31/03/2028 Spot Bond | | | 4.86000 | 4.86000 | 4.86000 | 213.06628 | | | | 0.00 | 0 | |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.61185 | | | | 0.00 | 0 | |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 101.59268 | | | | 0.00 | 0 | |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.22087 | | | | 0.00 | 0 | |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.20228 | | | | 0.00 | 0 | |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 106.03979 | | | | 0.00 | 0 | |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.37154 | | | | 0.00 | 0 | |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.08830 | | | | 0.00 | 0 | |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.54178 | | | | 0.00 | 0 | |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 101.66217 | | | | 0.00 | 0 | |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.32473 | | | | 0.00 | 0 | |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 99.94785 | | | | 0.00 | 0 | |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 07/12/2033 Spot Bond | | | 5.41400 | 5.41400 | 5.41400 | 234.58747 | | | | 0.00 | 0 | |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | |
| SSN08: On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.23008 | | | | 0.00 | 0 | |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 31/01/2030 Spot Bond | | | | | 0.00000 | 98.58067 | | | | 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 | |
| Total For SSN098 | | | | | | | | | | 0.00 | 0 | |
| SSN09: On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.44230 | | | | 0.00 | 0 | |
| Total SSN099 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN099 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/01/2030 Spot Bond | | | 10.86000 | 88.60099 | 10.86000 | 88.57511 | | | | 0.00 | 0 | |
| Total SSN100 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN100 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 21/12/2026 Spot Bond | | | | | 0.00000 | 101.16815 | | | | 0.00 | 0 | |
| Total SSN102 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN102 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 31/03/2028 Spot Bond | | | 4.84000 | 213.33749 | 4.84000 | 213.25826 | | | | 0.00 | 0 | |
| Total SSN104 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN104 | | | | | | | | | | 0.00 | 0 | |
| SSN10: On 07/12/2033 Spot Bond | | | 5.48900 | 233.20325 | 5.48900 | 233.11242 | | | | 0.00 | 0 | |
| Total SSN105 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN105 | | | | | | | | | | 0.00 | 0 | |
| SSN11: On 31/03/2024 Spot Bond | | | | | 0.00000 | 95.18002 | | | | 0.00 | 0 | |
| Total SSN111 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN111 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 11/06/2023 Spot Bond | | | | | 0.00000 | 101.18391 | | | | 0.00 | 0 | |
| Total SSN120 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN120 | | | | | | | | | | 0.00 | 0 | |
| SSN12: On 31/08/2024 Spot Bond | | | | | 0.00000 | 101.40314 | | | | 0.00 | 0 | |
| Total SSN121 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN121 | | | | | | | | | | 0.00 | 0 | |
| SSN13: On 27/10/2023 Spot Bond | | | | | 0.00000 | 97.65415 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total SSN139 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN139 | | | | | | | | | | 0.00 | 0 | |
| SSN14(On 03/11/2023 Spot Bond | | | | | 0.00000 | 100.33925 | | | | 0.00 | 0 | |
| Total SSN140 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN140 | | | | | | | | | | 0.00 | 0 | |
| SSN14(On 09/11/2023 Spot Bond | | | | | 0.00000 | 98.72914 | | | | 0.00 | 0 | |
| Total SSN142 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN142 | | | | | | | | | | 0.00 | 0 | |
| SSN15(On 21/02/2024 Spot Bond | | | 7.54000 | 7.54000 | 7.54000 | 101.28776 | | | | 0.00 | 0 | |
| Total SSN150 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN150 | | | | | | | | | | 0.00 | 0 | |
| SSN16(On 08/06/2023 Spot Bond | | | | | 0.00000 | 101.25919 | | | | 0.00 | 0 | |
| Total SSN161 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN161 | | | | | | | | | | 0.00 | 0 | |
| SSN17(On 28/02/2025 Spot Bond | | | | | 0.00000 | 99.13745 | | | | 0.00 | 0 | |
| Total SSN173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN173 | | | | | | | | | | 0.00 | 0 | |
| SSN17(On 28/02/2027 Spot Bond | | | | | 0.00000 | 103.01665 | | | | 0.00 | 0 | |
| Total SSN174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN174 | | | | | | | | | | 0.00 | 0 | |
| SSN17(On 31/03/2046 Spot Bond | | | 4.67191 | 112.94234 | 4.67191 | 112.90091 | | | | 0.00 | 0 | |
| Total SSN175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN175 | | | | | | | | | | 0.00 | 0 | |
| SSN17(On 31/12/2050 Spot Bond | | | 4.66893 | 47.80184 | 4.66893 | 115.35915 | | | | 0.00 | 0 | |
| Total SSN176 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN176 | | | | | | | | | | 0.00 | 0 | |
| SSN17(On 28/09/2027 Spot Bond | | | | | 0.00000 | 100.99538 | | | | 0.00 | 0 | |
| Total SSN178 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN178 | | | | | | | | | | 0.00 | 0 | |
| SSN18(On 09/06/2024 Spot Bond | | | | | 0.00000 | 101.21216 | | | | 0.00 | 0 | |
| Total SSN180 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN180 | | | | | | | | | | 0.00 | 0 | |
| SSN18(On 18/02/2024 Spot Bond | | | | | 0.00000 | 101.63693 | | | | 0.00 | 0 | |
| Total SSN183 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN183 | | | | | | | | | | 0.00 | 0 | |

| 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 17/05/2023 Spot Bond | | | | | 0.00000 | 101.64679 | | | | 0.00 | 0 | |
| Total SSN185 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN185 | | | | | | | | | | 0.00 | 0 | |
| SSN18 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.55942 | | | | 0.00 | 0 | |
| Total SSN186 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN186 | | | | | | | | | | 0.00 | 0 | |
| SSN18 On 22/05/2023 Spot Bond | | | | | 0.00000 | 101.55942 | | | | 0.00 | 0 | |
| Total SSN187 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN187 | | | | | | | | | | 0.00 | 0 | |
| SSN18 On 23/05/2023 Spot Bond | | | | | 0.00000 | 101.53137 | | | | 0.00 | 0 | |
| Total SSN188 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN188 | | | | | | | | | | 0.00 | 0 | |
| SSN18 On 23/05/2023 Spot Bond | | | | | 0.00000 | 101.53137 | | | | 0.00 | 0 | |
| Total SSN189 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN189 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 30/05/2023 Spot Bond | | | | | 0.00000 | 101.40686 | | | | 0.00 | 0 | |
| Total SSN190 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN190 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 14/06/2023 Spot Bond | | | | | 0.00000 | 101.07202 | | | | 0.00 | 0 | |
| Total SSN191 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN191 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.05864 | | | | 0.00 | 0 | |
| Total SSN192 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN192 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.05864 | | | | 0.00 | 0 | |
| Total SSN193 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN193 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.94119 | | | | 0.00 | 0 | |
| Total SSN194 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN194 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.95326 | | | | 0.00 | 0 | |
| Total SSN195 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SSN195 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 17/05/2023 Spot Bond | | | 4.67000 | 4.67000 | 4.67000 | 100.25636 | | | | 0.00 | 0 | |
| Total SSN196 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total For SSN196 | | | | | | | | | | 0.00 | 0 | |
| SSN19 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 45,443,689,700 | 90,887,379,700 |
| Total SSN197 SPOT | | | | | | | | | | 0.00 | 45,443,689,700 | 90,887,379,700 |
| Total For SSN197 | | | | | | | | | | 0.00 | 45,443,689,700 | 90,887,379,700 |
| SST201 On 08/12/2026 Spot Bond | | | | | 0.00000 | 102.43085 | | | | 0.00 | 0 | |
| Total SST201 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST201 | | | | | | | | | | 0.00 | 0 | |
| SST202 On 31/08/2027 Spot Bond | | | | | 0.00000 | 102.93322 | | | | 0.00 | 0 | |
| Total SST202 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST202 | | | | | | | | | | 0.00 | 0 | |
| SST203 On 03/03/2028 Spot Bond | | | | | 0.00000 | 101.54168 | | | | 0.00 | 0 | |
| Total SST203 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SST203 | | | | | | | | | | 0.00 | 0 | |
| STF001 On 01/03/2027 Spot Bond | | | | | 0.00000 | 104.44804 | | | | 0.00 | 0 | |
| Total STF001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF001 | | | | | | | | | | 0.00 | 0 | |
| STF002 On 01/02/2026 Spot Bond | | | | | 0.00000 | 101.33659 | | | | 0.00 | 0 | |
| Total STF002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For STF002 | | | | | | | | | | 0.00 | 0 | |
| SZ25 On 30/09/2025 Spot Bond | | | 9.31000 | 100.16566 | 9.31000 | 100.14075 | | | | 0.00 | 0 | |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | |
| T16A10 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.73452 | | | | 0.00 | 0 | |
| Total T16A10 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T16A10 | | | | | | | | | | 0.00 | 0 | |
| T17A11 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.71809 | | | | 0.00 | 0 | |
| Total T17A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A11 | | | | | | | | | | 0.00 | 0 | |
| T17A12 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.66817 | | | | 0.00 | 0 | |
| Total T17A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A12 | | | | | | | | | | 0.00 | 0 | |
| T17A13 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.74504 | | | | 0.00 | 0 | |
| Total T17A13 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A13 | | | | | | | | | | 0.00 | 0 | |
| T17A21 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.70868 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total T17A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A21 | | | | | | | | | | 0.00 | 0 | |
| T17A22 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.44564 | | | | 0.00 | 0 | |
| Total T17A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A22 | | | | | | | | | | 0.00 | 0 | |
| T17A23 On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.70868 | | | | 0.00 | 0 | |
| Total T17A23 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A23 | | | | | | | | | | 0.00 | 0 | |
| T17A31 On 21/02/2026 Spot Bond | | | 7.44000 | 100.84625 | 7.44000 | 100.82589 | | | | 0.00 | 0 | |
| Total T17A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A31 | | | | | | | | | | 0.00 | 0 | |
| T17A32 On 21/02/2026 Spot Bond | | | 7.95000 | 100.94992 | 7.95000 | 100.92818 | | | | 0.00 | 0 | |
| Total T17A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T17A32 | | | | | | | | | | 0.00 | 0 | |
| T18A11 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.61269 | | | | 0.00 | 0 | |
| Total T18A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A11 | | | | | | | | | | 0.00 | 0 | |
| T18A12 On 21/08/2025 Spot Bond | | | | | 0.00000 | 101.67988 | | | | 0.00 | 0 | |
| Total T18A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A12 | | | | | | | | | | 0.00 | 0 | |
| T18A21 On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.71842 | | | | 0.00 | 0 | |
| Total T18A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A21 | | | | | | | | | | 0.00 | 0 | |
| T18A22 On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.70875 | | | | 0.00 | 0 | |
| Total T18A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A22 | | | | | | | | | | 0.00 | 0 | |
| T18A32 On 21/08/2027 Spot Bond | | | 9.52000 | 101.61086 | 9.52000 | 101.58476 | | | | 0.00 | 0 | |
| Total T18A32 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For T18A32 | | | | | | | | | | 0.00 | 0 | |
| TC001 On 15/02/2025 Spot Bond | | | | | 0.00000 | 102.11875 | | | | 0.00 | 0 | |
| Total TC001 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC001 | | | | | | | | | | 0.00 | 0 | |
| TC002 On 15/02/2027 Spot Bond | | | | | 0.00000 | 102.27217 | | | | 0.00 | 0 | |
| Total TC002 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TC002 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.75690 | | | | 0.00 | 0 | |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.56551 | | | | 0.00 | 0 | |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.88119 | | | | 0.00 | 0 | |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | |
| TFS159 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.28034 | | | | 0.00 | 0 | |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 101.86217 | | | | 0.00 | 0 | |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | |
| TFS164 On 22/10/2024 Spot Bond | | | | | 0.00000 | 100.52318 | | | | 0.00 | 0 | |
| Total TFS164 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS164 | | | | | | | | | | 0.00 | 0 | |
| TFS165 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.33064 | | | | 0.00 | 0 | |
| Total TFS165 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS165 | | | | | | | | | | 0.00 | 0 | |
| TFS166 On 15/10/2025 Spot Bond | | | | | 0.00000 | 100.44220 | | | | 0.00 | 0 | |
| Total TFS166 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS166 | | | | | | | | | | 0.00 | 0 | |
| TFS167 On 27/09/2024 Spot Bond | | | | | 0.00000 | 100.71783 | | | | 0.00 | 0 | |
| Total TFS167 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS167 | | | | | | | | | | 0.00 | 0 | |
| TFS168 On 27/09/2026 Spot Bond | | | | | 0.00000 | 100.79214 | | | | 0.00 | 0 | |
| Total TFS168 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS168 | | | | | | | | | | 0.00 | 0 | |
| TFS169 On 30/11/2024 Spot Bond | | | | | 0.00000 | 101.34308 | | | | 0.00 | 0 | |
| Total TFS169 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS169 | | | | | | | | | | 0.00 | 0 | |
| TFS170 On 30/11/2026 Spot Bond | | | | | 0.00000 | 101.45399 | | | | 0.00 | 0 | |
| Total TFS170 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TFS170 | | | | | | | | | | 0.00 | 0 | |
| TFS171 On 22/02/2025 Spot Bond | | | | | 0.00000 | 101.62781 | | | | 0.00 | 0 | |
| Total TFS171 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS171 | | | | | | | | | | 0.00 | 0 | |
| TFS172 On 22/02/2027 Spot Bond | | | | | 0.00000 | 101.73186 | | | | 0.00 | 0 | |
| Total TFS172 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS172 | | | | | | | | | | 0.00 | 0 | |
| TFS173 On 30/01/2026 Spot Bond | | | | | 0.00000 | 100.02348 | | | | 0.00 | 0 | |
| Total TFS173 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS173 | | | | | | | | | | 0.00 | 0 | |
| TFS174 On 30/01/2028 Spot Bond | | | | | 0.00000 | 100.17552 | | | | 0.00 | 0 | |
| Total TFS174 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS174 | | | | | | | | | | 0.00 | 0 | |
| TFS175 On 13/03/2026 Spot Bond | | | | | 0.00000 | 101.14068 | | | | 0.00 | 0 | |
| Total TFS175 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TFS175 | | | | | | | | | | 0.00 | 0 | |
| TFS176 On 13/03/2028 Spot Bond | | | | | 0.00000 | 101.16415 | | | | 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 | 101.70894 | | | | 0.00 | 0 | |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | |
| TH16A3 On 21/08/2024 Spot Bond | | | 8.72000 | 101.38972 | 8.72000 | 101.36581 | | | | 0.00 | 0 | |
| Total TH16A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A3 | | | | | | | | | | 0.00 | 0 | |
| TH16A5 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.71862 | | | | 0.00 | 0 | |
| Total TH16A5 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A5 | | | | | | | | | | 0.00 | 0 | |
| TH16A8 On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.71281 | | | | 0.00 | 0 | |
| Total TH16A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A8 | | | | | | | | | | 0.00 | 0 | |
| TH16A9 On 21/08/2024 Spot Bond | | | 5.99000 | 100.85164 | 5.99000 | 100.83520 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total TH16A9 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16A9 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.75540 | | | | 0.00 | 0 | |
| Total TH16B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B1 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.94573 | | | | 0.00 | 0 | |
| Total TH16B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B2 | | | | | | | | | | 0.00 | 0 | |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.82896 | | | | 0.00 | 0 | |
| Total TH16B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16B3 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.81541 | | | | 0.00 | 0 | |
| Total TH16C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C1 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.90830 | | | | 0.00 | 0 | |
| Total TH16C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C2 | | | | | | | | | | 0.00 | 0 | |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.88314 | | | | 0.00 | 0 | |
| Total TH16C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16C3 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.23131 | | | | 0.00 | 0 | |
| Total TH16D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D1 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.39561 | | | | 0.00 | 0 | |
| Total TH16D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D2 | | | | | | | | | | 0.00 | 0 | |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 102.29897 | | | | 0.00 | 0 | |
| Total TH16D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH16D3 | | | | | | | | | | 0.00 | 0 | |
| TH17B On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.79571 | | | | 0.00 | 0 | |
| Total TH17B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B1 | | | | | | | | | | 0.00 | 0 | |
| TH17B On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.76670 | | | | 0.00 | 0 | |
| Total TH17B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B2 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH17B: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.75703 | | | | 0.00 | 0 | |
| Total TH17B3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17B3 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.86532 | | | | 0.00 | 0 | |
| Total TH17C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C1 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.82085 | | | | 0.00 | 0 | |
| Total TH17C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C2 | | | | | | | | | | 0.00 | 0 | |
| TH17C: On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.81505 | | | | 0.00 | 0 | |
| Total TH17C3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17C3 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 102.22087 | | | | 0.00 | 0 | |
| Total TH17D1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D1 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 102.14940 | | | | 0.00 | 0 | |
| Total TH17D2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D2 | | | | | | | | | | 0.00 | 0 | |
| TH17D: On 21/02/2026 Spot Bond | | | | | 0.00000 | 102.10497 | | | | 0.00 | 0 | |
| Total TH17D3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17D3 | | | | | | | | | | 0.00 | 0 | |
| TH17O: On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.59854 | | | | 0.00 | 0 | |
| Total TH17O4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH17O4 | | | | | | | | | | 0.00 | 0 | |
| TH18B: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.75711 | | | | 0.00 | 0 | |
| Total TH18B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18B1 | | | | | | | | | | 0.00 | 0 | |
| TH18B: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.57403 | | | | 0.00 | 0 | |
| Total TH18B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18B2 | | | | | | | | | | 0.00 | 0 | |
| TH18C: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.89250 | | | | 0.00 | 0 | |
| Total TH18C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TH18C1 | | | | | | | | | | 0.00 | 0 | |
| TH18C: On 21/08/2027 Spot Bond | | | | | 0.00000 | 101.85382 | | | | 0.00 | 0 | |
| Total TH18C2 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| Total For TH18C2 | | | | | | | | | 0.00 | 0 | |
| TH18D On 21/08/2027 Spot Bond | | | | | 0.00000 | 102.08582 | | | 0.00 | 0 | |
| Total TH18D1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18D1 | | | | | | | | | 0.00 | 0 | |
| TH18D On 21/08/2027 Spot Bond | | | | | 0.00000 | 102.04717 | | | 0.00 | 0 | |
| Total TH18D2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18D2 | | | | | | | | | 0.00 | 0 | |
| TH18O On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.60055 | | | 0.00 | 0 | |
| Total TH18O1 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18O1 | | | | | | | | | 0.00 | 0 | |
| TH18O On 21/11/2023 Spot Bond | | | | | 0.00000 | 101.59858 | | | 0.00 | 0 | |
| Total TH18O2 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TH18O2 | | | | | | | | | 0.00 | 0 | |
| TL25 On 04/09/2024 Spot Bond | | | 9.38000 | 101.79528 | 9.38000 | 101.76993 | | | 0.00 | 0 | 530,000,00 |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | 530,000,00 |
| Total For TL25 | | | | | | | | | 0.00 | 0 | 530,000,00 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 103.15671 | | | 0.00 | 0 | |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL26 | | | | | | | | | 0.00 | 0 | |
| TL28 On 24/04/2025 Spot Bond | | | 9.29000 | 100.23050 | 9.29000 | 100.20563 | | | 0.00 | 0 | |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL28 | | | | | | | | | 0.00 | 0 | |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.61567 | | | 0.00 | 0 | |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL29 | | | | | | | | | 0.00 | 0 | |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 101.80793 | | | 0.00 | 0 | |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL30 | | | | | | | | | 0.00 | 0 | |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 101.94520 | | | 0.00 | 0 | |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL31 | | | | | | | | | 0.00 | 0 | |
| TL32 On 09/02/2027 Spot Bond | | | | | 0.00000 | 100.22263 | | | 0.00 | 0 | |
| Total TL32 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL32 | | | | | | | | | 0.00 | 0 | |
| TL33 On 09/03/2033 Spot Bond | | | | | 0.00000 | 101.38722 | | | 0.00 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total TL33 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TL33 | | | | | | | | | 0.00 | 0 | |
| TN23 On 06/11/2023 Spot Bond | | | 9.85000 | 100.39935 | 9.85000 | 100.37269 | | | 45,310,000,000.00 | 4,600,000 | 2,532,300,00 |
| Total TN23 SPOT | | | | | | | | | 45,310,000,000.00 | 4,600,000 | 2,532,300,00 |
| Total For TN23 | | | | | | | | | 45,310,000,000.00 | 4,600,000 | 2,532,300,00 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 69.95255 | 100.00000 | 69.79603 | | | 0.00 | 0 | |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | |
| TN25 On 19/08/2025 Spot Bond | | | 9.97000 | 100.97051 | 9.97000 | 100.94338 | | | 975,371,082,000.00 | 97,830,600 | 1,705,791,10 |
| Total TN25 SPOT | | | | | | | | | 975,371,082,000.00 | 97,830,600 | 1,705,791,10 |
| Total For TN25 | | | | | | | | | 975,371,082,000.00 | 97,830,600 | 1,705,791,10 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 25.27935 | 100.00000 | 25.22278 | | | 0.00 | 0 | |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | |
| TN27 On 14/11/2027 Spot Bond | | | 11.34000 | 91.30281 | 11.34000 | 95.71011 | | | 799,091,244,000.00 | 70,466,600 | 21,089,109,60 |
| Total TN27 SPOT | | | | | | | | | 799,091,244,000.00 | 70,466,600 | 21,089,109,60 |
| Total For TN27 | | | | | | | | | 799,091,244,000.00 | 70,466,600 | 21,089,109,60 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.02007 | 100.00000 | 15.33710 | | | 0.00 | 0 | |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | |
| TN29 On 07/02/2029 Spot Bond | | | 11.12500 | 98.79405 | 11.12500 | 98.76452 | | | 0.00 | 0 | |
| Total TN29 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN29 | | | | | | | | | 0.00 | 0 | |
| TN30 On 09/10/2030 Spot Bond | | | 11.75500 | 94.59164 | 11.75500 | 94.56213 | | | 59,253,745,885,000.00 | 5,040,727,000 | 5,904,223,80 |
| Total TN30 SPOT | | | | | | | | | 59,253,745,885,000.00 | 5,040,727,000 | 5,904,223,80 |
| Total For TN30 | | | | | | | | | 59,253,745,885,000.00 | 5,040,727,000 | 5,904,223,80 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 114.50989 | 8.00000 | 114.48535 | | | 0.00 | 0 | |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | |
| TN34 On 07/02/2034 Spot Bond | | | 12.60200 | 95.38483 | 12.60200 | 95.35263 | | | 0.00 | 0 | |
| Total TN34 SPOT | | | | | | | | | 0.00 | 0 | |
| Total For TN34 | | | | | | | | | 0.00 | 0 | |
| TN40 On 09/10/2040 Spot Bond | | | 12.94000 | 85.69259 | 12.94000 | 85.66324 | | | 572,739,928,000.00 | 44,261,200 | 644,560,90 |
| Total TN40 SPOT | | | | | | | | | 572,739,928,000.00 | 44,261,200 | 644,560,90 |
| Total For TN40 | | | | | | | | | 572,739,928,000.00 | 44,261,200 | 644,560,90 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 100.71780 | 10.75000 | 100.68899 | | | | 0.00 | 0 | |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | |
| TNF25 On 14/02/2025 Spot Bond | | | | | 0.00000 | 102.23079 | | | | 0.00 | 0 | 1,000,000.00 |
| Total TNF25 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| Total For TNF25 | | | | | | | | | | 0.00 | 0 | 1,000,000.00 |
| TNF27 On 07/02/2027 Spot Bond | | | | | 0.00000 | 99.85686 | | | | 0.00 | 0 | |
| Total TNF27 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNF27 | | | | | | | | | | 0.00 | 0 | |
| TNI33 On 28/02/2033 Spot Bond | | | 5.82000 | 105.09523 | 5.82000 | 104.42036 | | | | 0.00 | 0 | |
| Total TNI33 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TNI33 | | | | | | | | | | 0.00 | 0 | |
| TR5A11 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.17245 | | | | 0.00 | 0 | 216,169.00 |
| Total TR5A11 SPOT | | | | | | | | | | 0.00 | 0 | 216,169.00 |
| Total For TR5A11 | | | | | | | | | | 0.00 | 0 | 216,169.00 |
| TR5A12 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.02833 | | | | 0.00 | 0 | |
| Total TR5A12 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A12 | | | | | | | | | | 0.00 | 0 | |
| TR5A21 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.04125 | | | | 0.00 | 0 | |
| Total TR5A21 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A21 | | | | | | | | | | 0.00 | 0 | |
| TR5A22 On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.05910 | | | | 0.00 | 0 | |
| Total TR5A22 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A22 | | | | | | | | | | 0.00 | 0 | |
| TR5A31 On 20/06/2026 Spot Bond | | | 7.84000 | 102.18090 | 7.84000 | 102.15932 | | | | 0.00 | 0 | |
| Total TR5A31 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TR5A31 | | | | | | | | | | 0.00 | 0 | |
| TRA4A3 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.53282 | | | | 0.00 | 0 | |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | |
| TRA4A4 On 13/04/2024 Spot Bond | | | 9.25000 | 100.49669 | 9.25000 | 100.47186 | | | | 0.00 | 0 | |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | |
| TRA4A7 On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.53282 | | | | 0.00 | 0 | |
| Total TRA4A7 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| Total For TRA4A7 | | | | | | | | | | 0.00 | 0 | |
| TRA4A On 13/04/2024 Spot Bond | | | 8.85000 | 100.28145 | 8.85000 | 100.25773 | | | | 0.00 | 0 | |
| Total TRA4A8 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4A8 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 99.61228 | | | | 0.00 | 0 | |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B1 | | | | | | | | | | 0.00 | 0 | |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.87547 | | | | 0.00 | 0 | |
| Total TRA4B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA4B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.12569 | | | | 0.00 | 0 | |
| Total TRA5B1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B1 | | | | | | | | | | 0.00 | 0 | |
| TRA5B On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.09002 | | | | 0.00 | 0 | |
| Total TRA5B2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5B2 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.32159 | | | | 0.00 | 0 | |
| Total TRA5C1 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C1 | | | | | | | | | | 0.00 | 0 | |
| TRA5C On 20/06/2026 Spot Bond | | | | | 0.00000 | 101.32159 | | | | 0.00 | 0 | |
| Total TRA5C2 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TRA5C2 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 13/02/2024 Spot Bond | | | | | 0.00000 | 93.69425 | | | | 0.00 | 0 | |
| Total TSP264 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP264 | | | | | | | | | | 0.00 | 0 | |
| TSP26 On 08/03/2024 Spot Bond | | | | | 0.00000 | 93.17303 | | | | 0.00 | 0 | |
| Total TSP265 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TSP265 | | | | | | | | | | 0.00 | 0 | |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.37486 | | | | 0.00 | 0 | |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.03120 | | | | 0.00 | 0 | |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 100.41967 | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 02/05/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | |
| Total TWC436 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC436 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 29/05/2023 Spot Bond | | | | | 0.00000 | 101.40302 | | | | 0.00 | 0 | |
| Total TWC437 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC437 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 05/06/2023 Spot Bond | | | | | 0.00000 | 101.31509 | | | | 0.00 | 0 | |
| Total TWC438 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC438 | | | | | | | | | | 0.00 | 0 | |
| TWC43 On 05/06/2023 Spot Bond | | | | | 0.00000 | 99.95555 | | | | 0.00 | 0 | |
| Total TWC439 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC439 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 07/06/2023 Spot Bond | | | | | 0.00000 | 101.20902 | | | | 0.00 | 0 | |
| Total TWC440 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC440 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.76334 | | | | 0.00 | 0 | |
| Total TWC441 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC441 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.44387 | | | | 0.00 | 0 | |
| Total TWC442 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC442 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 19/07/2023 Spot Bond | | | | | 0.00000 | 100.46224 | | | | 0.00 | 0 | |
| Total TWC443 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For TWC443 | | | | | | | | | | 0.00 | 0 | |
| TWC44 On 10/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 180,000,000,000,000.00 | 1,800,000,000 | 1,800,000,000 | |
| Total TWC444 SPOT | | | | | | | | | 10,000,000,000,000.00 | 1,800,000,000 | 1,800,000,000 | |
| Total For TWC444 | | | | | | | | | 10,000,000,000,000.00 | 1,800,000,000 | 1,800,000,000 | |
| UG26 On 09/03/2026 Spot Bond | | | 11.14000 | 102.09410 | 11.14000 | 102.06403 | | | 0.00 | 0 | 0 | |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | |
| UU1A0 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.88592 | | | | 0.00 | 0 | |
| Total UU1A01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A01 | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 101.97104 | | | | 0.00 | 0 | 159,400,00 |
| Total UU1A02 SPOT | | | | | | | | | | 0.00 | 0 | 159,400,00 |
| Total For UU1A02 | | | | | | | | | | 0.00 | 0 | 159,400,00 |
| UU1A0: On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.91746 | | | | 0.00 | 0 | |
| Total UU1A04 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A04 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.05401 | | | | 0.00 | 0 | |
| Total UU1A05 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A05 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.87540 | | | | 0.00 | 0 | |
| Total UU1A07 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A07 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.08554 | | | | 0.00 | 0 | |
| Total UU1A08 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A08 | | | | | | | | | | 0.00 | 0 | |
| UU1A0: On 15/05/2026 Spot Bond | | | 10.53000 | 10.53000 | 10.53000 | 103.20353 | | | | 0.00 | 0 | |
| Total UU1A09 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1A09 | | | | | | | | | | 0.00 | 0 | |
| UU1B0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.08554 | | | | 0.00 | 0 | |
| Total UU1B01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B01 | | | | | | | | | | 0.00 | 0 | |
| UU1B0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.13597 | | | | 0.00 | 0 | |
| Total UU1B02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1B02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.35869 | | | | 0.00 | 0 | |
| Total UU1C01 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C01 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.40070 | | | | 0.00 | 0 | |
| Total UU1C02 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C02 | | | | | | | | | | 0.00 | 0 | |
| UU1C0: On 15/05/2026 Spot Bond | | | | | 0.00000 | 102.33768 | | | | 0.00 | 0 | |
| Total UU1C03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For UU1C03 | | | | | | | | | | 0.00 | 0 | |
| VKE14: On 27/08/2023 Spot Bond | | | | | 0.00000 | 101.74741 | | | | 0.00 | 0 | |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|-----------------------|
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | |
| VKE16 On 14/02/2025 Spot Bond | | | | | 0.00000 | 102.63956 | | | | 0.00 | 0 | |
| Total VKE16 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE16 | | | | | | | | | | 0.00 | 0 | |
| VKE18 On 27/08/2024 Spot Bond | | | | | 0.00000 | 102.51996 | | | | 0.00 | 0 | |
| Total VKE18 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE18 | | | | | | | | | | 0.00 | 0 | |
| VKE19 On 27/08/2025 Spot Bond | | | | | 0.00000 | 101.91290 | | | | 0.00 | 0 | |
| Total VKE19 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE19 | | | | | | | | | | 0.00 | 0 | |
| VKE20 On 27/08/2027 Spot Bond | | | | | 0.00000 | 101.61204 | | | | 0.00 | 0 | |
| Total VKE20 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For VKE20 | | | | | | | | | | 0.00 | 0 | |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.96444 | | | | 0.00 | 0 | |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | |
| Total for SPOT | | | | | | | | | | 1.42e+017 | 818,421,892,100 | 717,994,241,85 |
| Total for SPOT : | | | | | | | | | | 1.42e+017 | 818,421,892,100 | 717,994,241,85 |
| Total Futures | | | | | | | | | | 1.42e+017 | 818,421,911,968 | 717,995,810,31 |
| Total Options | | | | | | | | | | 0.00 | 0 | 130,27 |
| Grand Total: | | | | | | | | | | 1.42e+017 | 818,421,911,968 | 717,995,940,58 |