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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2023

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			12.04721	74.59911	12.02827	74.68872			0.00	0	
ES33	On	03/08/2023	Bond Future			12.19887	76.08235	12.17913	76.17376			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.36217	73.79872	12.34161	73.89181			0.00	0	
ES33	On	01/02/2024	Bond Future			12.53745	75.26525	12.51600	75.36010			0.00	0	
ES33	On	02/05/2024	Bond Future			12.73570	72.89633	12.71336	72.99266			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.45032	71.79980	12.44159	71.84786			0.00	0	
ES42	On	03/08/2023	Bond Future			12.59002	73.22746	12.58094	73.27653			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.73928	70.41859	12.72986	70.46849			0.00	0	
ES42	On	01/02/2024	Bond Future			12.89146	71.81710	12.88169	71.86784			0.00	0	
ES42	On	02/05/2024	Bond Future			13.06727	68.91397	13.05713	68.96544			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			169.21238	169.21238	169.21512	169.21512			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/08/2023	Bond Future			170.83676	170.83676	170.83960	170.83960			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.22792	174.22792	174.23057	174.23057			0.00	0	
I2025	On	01/02/2024	Bond Future			175.91048	175.91048	175.91290	175.91290			0.00	0	
I2025	On	02/05/2024	Bond Future			179.24705	179.24705	179.24887	179.24887			0.00	0	
Total I2025 Future												0.00	0	5,57
Total For I2025												0.00	0	5,57
I2029	On	04/05/2023	Bond Future			121.51012	121.51012	121.30270	121.30270			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.92603	123.92603	123.71458	123.71458			0.00	0	7'
I2029	On	02/11/2023	Bond Future			125.06003	125.06003	124.84418	124.84418			0.00	0	
I2029	On	01/02/2024	Bond Future			127.54727	127.54727	127.32690	127.32690			0.00	0	
I2029	On	02/05/2024	Bond Future			128.61113	128.61113	128.38607	128.38607			0.00	0	
Total I2029 Future												0.00	0	1,77
Total For I2029												0.00	0	1,77
I2033	On	04/05/2023	Bond Future			115.24517	115.24517	115.24317	115.24317			0.00	0	1,54
I2033	On	03/08/2023	Bond Future			117.53656	117.53656	117.53446	117.53446			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			118.45384	118.45384	118.45155	118.45155			0.00	0	
I2033	On	01/02/2024	Bond Future			120.80979	120.80979	120.80721	120.80721			0.00	0	
I2033	On	02/05/2024	Bond Future			121.65213	121.65213	121.64908	121.64908			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	04/05/2023	Bond Future			128.16944	128.16944	128.16701	128.16701			0.00	0	4,62
I2038	On	03/08/2023	Bond Future			128.76031	128.76031	128.75773	128.75773			0.00	0	
I2038	On	02/11/2023	Bond Future			131.31606	131.31606	131.31331	131.31331			0.00	0	
I2038	On	01/02/2024	Bond Future			131.92206	131.92206	131.91910	131.91910			0.00	0	
I2038	On	02/05/2024	Bond Future			134.42288	134.42288	134.41937	134.41937			0.00	0	
Total I2038 Future												0.00	0	4,62
Total For I2038												0.00	0	4,62
I2046	On	04/05/2023	Bond Future			112.56290	112.56290	112.56093	112.56093			0.00	0	17,30
I2046	On	03/08/2023	Bond Future			114.80102	114.80102	114.79885	114.79885			0.00	0	
I2046	On	02/11/2023	Bond Future			114.99608	114.99608	114.99372	114.99372			0.00	0	
I2046	On	01/02/2024	Bond Future			117.28274	117.28274	117.28026	117.28026			0.00	0	
I2046	On	02/05/2024	Bond Future			117.37591	117.37591	117.37274	117.37274			0.00	0	
Total I2046 Future												0.00	0	17,30
Total For I2046												0.00	0	17,30
I2050	On	04/05/2023	Bond Future			114.67585	114.67585	114.67365	114.67365			0.00	0	13,21
I2050	On	03/08/2023	Bond Future			114.77788	114.77788	114.77566	114.77566			0.00	0	
I2050	On	02/11/2023	Bond Future			117.05602	117.05602	117.05358	117.05358			0.00	0	
I2050	On	01/02/2024	Bond Future			117.15049	117.15049	117.14770	117.14770			0.00	0	

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			119.37100	119.37100	119.36771	119.36771				0.00	0	
Total I2050 Future													0.00	0	13,25
Total For I2050													0.00	0	13,25
R186	On	04/05/2023	Bond Future			8.40543	110.40990	8.37914	110.49377		4.24		64,037,742.00	580	95,55
R186	On	03/08/2023	Bond Future			8.44496	107.27425	8.41634	107.35981		4.18		0.00	0	
R186	On	02/11/2023	Bond Future			8.48984	109.37822	8.45858	109.46531		3.89		0.00	0	1,25
R186	On	01/02/2024	Bond Future			8.54112	106.22422	8.50676	106.31287		3.72		0.00	0	
R186	On	02/05/2024	Bond Future			8.64512	108.20975	8.60717	108.29963		3.33		0.00	0	
Total R186 Future													64,037,742.00	580	96,82
R186	On	04/05/2023	Bond Future	8.36	Call			871.36000	0.87136	814,200	4.29		0.00	0	20
R186	On	04/05/2023	Bond Future	8.84	Put			392.63000	0.39263	400,860	4.54		0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Put			932.48000	0.93248	959,190	4.29		0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,803.59000	1.80359	1,728,470	4.53		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			407.97000	0.40797	416,720	4.53		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,827.25000	1.82725	1,751,870	4.54		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			400.24000	0.40024	408,730	4.54		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,851.01000	1.85101	1,775,370	4.54		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,130.47000	4.13047	4,049,790	4.96		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			262.66000	0.26266	267,540	4.96		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,155.84000	4.15584	4,075,080	4.97		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			259.49000	0.25949	264,290	4.97		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,105.29000	4.10529	4,024,700	4.96		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			266.03000	0.26603	271,000	4.96		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			671.61000	0.67161	687,000	4.44		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			659.90000	0.65990	674,980	4.45		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,544.91000	5.54491	5,462,740	4.87		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			251.39000	0.25139	256,310	4.87		0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Call			2,726.58000	2.72658	2,658,700	4.33		0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Put			821.29000	0.82129	840,500	4.33		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,201.09000	3.20109	3,129,390	4.44		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,222.24000	3.22224	3,150,390	4.45		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			665.73000	0.66573	680,970	4.45		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,243.43000	3.24343	3,171,420	4.45		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,326.93000	3.32693	3,256,350	4.22		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			751.93000	0.75193	770,000	4.22		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,288.09000	3.28809	3,217,800	4.21		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			763.14000	0.76314	781,500	4.21		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,307.67000	3.30767	3,237,230	4.22		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			757.69000	0.75769	775,900	4.22		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/05/2024	Bond Future	8.00	Put			2,337.72000	2.33772	2,391,340	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			896.29000	0.89629	859,780	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,323.71000	2.32371	2,377,080	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			876.59000	0.87659	840,570	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,352.25000	2.35225	2,406,110	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			886.18000	0.88618	849,920	3.12	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												64,037,742.00	580	100,65
R197	On	04/05/2023	Bond Future			335.71704	335.71704	335.72069	335.72069			0.00	0	30
R197	On	03/08/2023	Bond Future			333.32537	333.32537	333.32918	333.32918			0.00	0	
R197	On	02/11/2023	Bond Future			339.94130	339.94130	339.94472	339.94472			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			251.06448	251.06448	250.95069	250.95069			0.00	0	4,90
R202	On	03/08/2023	Bond Future			251.24066	251.24066	251.12473	251.12473			0.00	0	40
R202	On	02/11/2023	Bond Future			256.22763	256.22763	256.10889	256.10889			0.00	0	
R202	On	01/02/2024	Bond Future			256.38632	256.38632	256.26486	256.26486			0.00	0	
R202	On	02/05/2024	Bond Future			261.24673	261.24673	261.12198	261.12198			0.00	0	
Total R202 Future												0.00	0	5,36
Total For R202												0.00	0	5,36
R2030	On	04/05/2023	Bond Future			9.96060	92.69151	9.94611	92.75718		9.27	0.00	0	81,90
R2030	On	03/08/2023	Bond Future			10.06680	90.50520	10.05153	90.57222		9.31	0.00	0	7,40
R2030	On	02/11/2023	Bond Future			10.17238	92.28015	10.15634	92.34835		8.64	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.28851	90.08905	10.27162	90.15844		8.46	0.00	0	
R2030	On	02/05/2024	Bond Future			10.44068	91.77248	10.42292	91.84280		7.84	0.00	0	
Total R2030 Future												0.00	0	89,60
R2030	On	04/05/2023	Bond Future	12.57	Call			10,988.51000	10.98851	10,921,100	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			7,345.73000	7.34573	7,272,930	11.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			2,343.25000	2.34325	2,355,440	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			8,958.46000	8.95846	8,888,490	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			61.34000	0.06134	57,040	11.46	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			10,721.79000	10.72179	10,654,140	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			20.59000	0.02059	18,610	11.46	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			3,385.88000	3.38588	3,310,960	10.10	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			17.25000	0.01725	15,510	11.46	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Call			3,754.99000	3.75499	3,679,400	10.23	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put			633.28000	0.63328	623,360	10.23	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,271.74000	6.27174	6,197,370	11.00	0.00	0	

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			220.61000	0.22061	211,910	11.00	0.00	0	13
R2030	On	04/05/2023	Bond Future	10.42	Call			2,998.52000	2.99852	2,924,750	9.97	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.62	Put			141.33000	0.14133	134,200	11.32	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			3,320.22000	3.32022	3,245,450	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			764.72000	0.76472	755,620	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,353.00000	3.35300	3,278,150	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			753.78000	0.75378	744,600	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			881.72000	0.88172	873,620	9.97	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			742.97000	0.74297	733,720	10.10	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,296.72000	1.29672	1,238,860	9.30	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			2,053.77000	2.05377	2,061,580	9.30	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,802.34000	1.80234	1,737,040	9.52	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			1,558.43000	1.55843	1,558,800	9.52	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			288.04000	0.28804	262,740	8.81	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,563.78000	4.56378	4,604,150	8.81	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			921.56000	0.92156	871,920	9.13	0.00	0	13
R2030	On	04/05/2023	Bond Future	9.58	Put			2,600.69000	2.60069	2,616,720	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,080.50000	1.08050	1,027,020	9.20	0.00	0	47
R2030	On	03/08/2023	Bond Future	12.59	Put			159.66000	0.15966	156,720	11.11	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Call			3,214.08000	3.21408	3,153,140	9.63	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put			1,700.15000	1.70015	1,706,230	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			3,926.40000	3.92640	3,861,950	9.85	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.36	Call			6,200.35000	6.20035	6,130,530	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			1,345.95000	1.34595	1,348,520	9.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			6,132.62000	6.13262	6,062,880	10.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			691.10000	0.69110	688,380	10.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			677.67000	0.67767	674,870	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			10,490.51000	10.49051	10,420,550	11.11	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			11,552.61000	11.55261	11,483,260	11.11	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			101.88000	0.10188	99,550	11.11	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			6,166.54000	6.16654	6,096,760	10.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			684.43000	0.68443	681,670	10.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,692.00000	1.69200	1,699,850	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			4,404.12000	4.40412	4,344,010	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,717.42000	1.71742	1,725,510	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			4,432.31000	4.43231	4,372,080	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			1,704.67000	1.70467	1,712,640	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			4,460.56000	4.46056	4,400,210	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			5,934.13000	5.93413	5,872,290	9.51	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			1,557.95000	1.55795	1,565,500	9.51	0.00	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
R2030	On	01/02/2024	Bond Future	11.35	Call		5.87646000	5.87646	5,814,790	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,577.55000	1.57755	1,585,270	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,905.27000	5.90527	5,843,520	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,567.72000	1.56772	1,575,360	9.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,480.26000	4.48026	4,513,050	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,069.13000	2.06913	2,031,430	7.60	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,456.54000	4.45654	4,489,160	7.60	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,035.17000	2.03517	1,997,800	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,504.48000	4.50448	4,537,430	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,051.91000	2.05191	2,014,380	7.59	0.00	0	
Total R2030 Option											0.00	0	8,46
Total For R2030											0.00	0	98,06
R2032	On	04/05/2023	Bond Future			10.60193	87.52927	10.58765	87.60300	11.97	9,540,690.43	109	169,86
R2032	On	03/08/2023	Bond Future			10.71218	89.24860	10.69726	89.32384	11.88	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.83048	86.84034	10.81492	86.91688	11.54	0.00	0	
R2032	On	01/02/2024	Bond Future			10.95531	88.54674	10.93905	88.62472	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future			11.10711	86.04519	11.09016	86.12425	10.31	0.00	0	
Total R2032 Future											9,540,690.43	109	172,46
R2032	On	04/05/2023	Bond Future	9.80	Call		494.27000	0.49427	457,000	11.13	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,691.78000	4.69178	4,728,240	11.13	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		20.48000	0.02048	18,360	14.82	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		2,933.31000	2.93331	2,850,960	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		1,117.41000	1.11741	1,106,040	12.79	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.69	Call		2,308.26000	2.30826	2,230,800	12.24	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put		3,744.44000	3.74444	3,769,000	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,660.47000	4.66047	4,573,090	13.24	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		739.85000	0.73985	726,200	13.24	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,197.31000	13.19731	13,121,460	14.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		1,407.48000	1.40748	1,399,060	12.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call		1,305.24000	1.30524	1,242,620	11.70	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put		1,389.69000	1.38969	1,381,070	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call		3,303.96000	3.30396	3,219,690	12.70	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put		1,207.73000	1.20773	1,197,190	12.70	0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call		3,513.08000	3.51308	3,427,980	12.79	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,106.05000	2.10605	2,030,750	12.14	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		1,939.14000	1.93914	1,937,570	12.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put		1,781.63000	1.78163	1,777,900	12.24	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.87	Call		2,867.95000	2.86795	2,786,000	12.51	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		1,425.31000	1.42531	1,417,090	12.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.88	Call		2,900.63000	2.90063	2,818,480	12.52	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call		551.93000	0.55193	512,100	11.18	0.00	0	6,50
R2032	On	04/05/2023	Bond Future	9.85	Put		4,475.18000	4.47518	4,509,080	11.18	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call		799.63000	0.79963	750,460	11.36	0.00	0	7,50
R2032	On	04/05/2023	Bond Future	10.30	Put		2,808.14000	2.80814	2,819,250	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call		1,859.46000	1.85946	1,787,270	12.01	0.00	0	7,50
R2032	On	04/05/2023	Bond Future	10.53	Put		2,157.96000	2.15796	2,159,500	12.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		6,384.24000	6.38424	6,305,180	13.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		1,233.61000	1.23361	1,229,790	13.25	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call		848.61000	0.84861	814,490	11.24	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	11.90	Put		1,094.15000	1.09415	1,089,530	13.41	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		2,004.51000	2.00451	1,950,010	11.70	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put		6,624.71000	6.62471	6,665,830	11.24	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put		4,039.71000	4.03971	4,060,450	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		6,348.32000	6.34832	6,269,320	13.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		1,244.24000	1.24424	1,240,480	13.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		6,420.42000	6.42042	6,341,290	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		1,223.27000	1.22327	1,219,380	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,892.84000	6.89284	6,812,980	13.41	0.00	0	5,00
R2032	On	02/11/2023	Bond Future	11.24	Call		4,630.32000	4.63032	4,564,210	12.01	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		2,570.76000	2.57076	2,581,190	12.01	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,570.46000	4.57046	4,504,640	11.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,606.35000	2.60635	2,617,070	11.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,600.49000	4.60049	4,534,530	12.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,588.64000	2.58864	2,599,220	12.00	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,167.35000	2.16735	2,176,880	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,384.30000	6.38430	6,315,750	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,154.20000	2.15420	2,163,630	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,320.77000	6.32077	6,252,420	11.46	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,180.58000	2.18058	2,190,210	11.46	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,352.51000	6.35251	6,284,060	11.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,704.34000	2.70434	2,659,080	9.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,274.13000	5.27413	5,307,930	9.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,725.12000	2.72512	2,679,670	10.00	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,246.44000	5.24644	5,280,050	10.00	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,684.01000	2.68401	2,638,920	9.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,302.32000	5.30232	5,336,290	9.99	0.00	0	
Total R2032 Option											0.00	0	32,35
Total For R2032											9,540,690.43	109	204,87

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023			11.09192	87.25871	11.08296	87.31093		14.23	0.00	0	158,78
R2035	On	03/08/2023			11.20456	88.97265	11.19523	89.02596		14.35	0.00	0	2,56
R2035	On	02/11/2023			11.32715	86.21500	11.31747	86.26920		14.14	0.00	0	12
R2035	On	01/02/2024			11.45906	87.90946	11.44900	87.96458		13.81	0.00	0	
R2035	On	02/05/2024			11.60437	85.05104	11.59395	85.10688		13.12	0.00	0	
Total R2035 Future											0.00	0	161,46
R2035	On	04/05/2023	9.85	Call			228.83000	0.22883	208,100	12.99	0.00	0	38
R2035	On	04/05/2023	9.85	Put			7,862.42000	7.86242	7,893,910	12.99	0.00	0	
R2035	On	04/05/2023	10.55	Put			4,236.20000	4.23620	4,237,110	13.60	0.00	0	
R2035	On	04/05/2023	13.18	Call			11,220.95000	11.22095	11,158,900	17.20	0.00	0	
R2035	On	04/05/2023	13.18	Put			136.25000	0.13625	126,420	17.20	0.00	0	48
R2035	On	04/05/2023	11.80	Call			5,026.73000	5.02673	4,950,360	15.45	0.00	0	
R2035	On	04/05/2023	11.80	Put			986.40000	0.98640	962,250	15.45	0.00	0	1,00
R2035	On	04/05/2023	11.87	Call			5,320.46000	5.32046	5,244,410	15.55	0.00	0	
R2035	On	04/05/2023	11.87	Put			900.29000	0.90029	876,460	15.55	0.00	0	71
R2035	On	04/05/2023	12.46	Call			7,928.31000	7.92831	7,857,830	16.42	0.00	0	
R2035	On	04/05/2023	12.46	Put			404.74000	0.40474	386,480	16.42	0.00	0	38
R2035	On	04/05/2023	11.20	Call			2,757.41000	2.75741	2,684,780	14.53	0.00	0	
R2035	On	04/05/2023	11.20	Put			2,078.86000	2.07886	2,058,450	14.53	0.00	0	
R2035	On	04/05/2023	11.21	Call			2,790.58000	2.79058	2,717,770	14.54	0.00	0	
R2035	On	04/05/2023	11.21	Put			2,054.41000	2.05441	2,033,820	14.54	0.00	0	
R2035	On	04/05/2023	11.22	Call			2,823.94000	2.82394	2,750,950	14.56	0.00	0	
R2035	On	04/05/2023	11.22	Put			2,030.20000	2.03020	2,009,430	14.56	0.00	0	
R2035	On	04/05/2023	10.60	Call			1,145.88000	1.14588	1,092,360	13.66	0.00	0	38
R2035	On	04/05/2023	10.60	Put			4,028.05000	4.02805	4,026,750	13.66	0.00	0	
R2035	On	04/05/2023	11.05	Call			2,283.07000	2.28307	2,213,710	14.30	0.00	0	71
R2035	On	04/05/2023	10.42	Call			821.46000	0.82146	776,050	13.44	0.00	0	48
R2035	On	04/05/2023	10.42	Put			4,812.64000	4.81264	4,819,450	13.44	0.00	0	
R2035	On	04/05/2023	10.55	Call			1,047.91000	1.04791	996,600	13.60	0.00	0	71
R2035	On	04/05/2023	11.05	Put			2,475.54000	2.47554	2,458,400	14.30	0.00	0	
R2035	On	04/05/2023	11.17	Call			2,659.17000	2.65917	2,587,100	14.48	0.00	0	48
R2035	On	04/05/2023	11.17	Put			2,153.82000	2.15382	2,133,970	14.48	0.00	0	
R2035	On	03/08/2023	11.99	Put			1,947.33000	1.94733	1,934,430	15.63	0.00	0	
R2035	On	03/08/2023	12.00	Call			6,363.04000	6.36304	6,296,790	15.64	0.00	0	
R2035	On	03/08/2023	12.00	Put			1,932.15000	1.93215	1,919,210	15.64	0.00	0	
R2035	On	03/08/2023	11.98	Call			6,287.41000	6.28741	6,221,240	15.61	0.00	0	
R2035	On	03/08/2023	11.98	Put			1,962.63000	1.96263	1,949,770	15.61	0.00	0	
R2035	On	03/08/2023	11.99	Call			6,325.19000	6.32519	6,258,980	15.63	0.00	0	
R2035	On	02/11/2023	11.42	Call			4,478.11000	4.47811	4,424,880	14.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	02/11/2023	Bond Future	11.42	Put		3,906.46000	3.90646	3,907,430	14.33	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,508.96000	4.50896	4,455,610	14.34	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,881.84000	3.88184	3,882,690	14.34	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,447.06000	4.44706	4,393,950	14.32	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		3,930.92000	3.93092	3,932,010	14.32	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,283.02000	3.28302	3,282,380	14.72	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,194.14000	7.19414	7,138,310	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,265.45000	3.26545	3,264,740	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,227.89000	7.22789	7,172,000	14.74	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,247.97000	3.24797	3,247,200	14.74	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,160.42000	7.16042	7,104,660	14.72	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,868.97000	3.86897	3,827,380	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,074.47000	6.07447	6,088,720	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,893.91000	3.89391	3,852,200	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,043.84000	6.04384	6,057,970	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,918.93000	3.91893	3,877,100	12.88	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,013.35000	6.01335	6,027,360	12.88	0.00	0	
Total R2035 Option											0.00	0	5,98
Total For R2035											0.00	0	167,45
R2037	On	04/05/2023	Bond Future			11.36285	82.60224	11.34867	82.68539	15.45	0.00	0	57,5
R2037	On	03/08/2023	Bond Future			11.48352	79.96736	11.46878	80.05218	16.41	0.00	0	72,4
R2037	On	02/11/2023	Bond Future			11.60151	81.53547	11.58623	81.62186	15.39	0.00	0	
R2037	On	01/02/2024	Bond Future			11.72745	78.88260	11.71160	78.97051	15.86	0.00	0	
R2037	On	02/05/2024	Bond Future			11.87503	80.35518	11.85861	80.44440	14.34	0.00	0	
Total R2037 Future											0.00	0	129,93
R2037	On	04/05/2023	Bond Future	11.31	Call		2,336.49000	2.33649	2,250,580	15.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,482.74000	1.48274	1,467,840	16.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,592.73000	2.59273	2,590,340	15.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,582.37000	4.58237	4,482,450	16.60	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,219.03000	1.21903	1,202,260	16.60	0.00	0	7
R2037	On	04/05/2023	Bond Future	13.73	Call		12,451.65000	12.45165	12,361,750	18.69	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		93.01000	0.09301	86,260	18.69	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put		3,471.81000	3.47181	3,481,370	15.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,306.35000	2.30635	2,220,810	15.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,563.91000	2.56391	2,561,150	15.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,366.99000	2.36699	2,280,710	15.57	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,535.51000	2.53551	2,532,380	15.57	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		3,956.79000	3.95679	3,858,740	16.33	0.00	0	4
R2037	On	04/05/2023	Bond Future	10.95	Call		1,381.76000	1.38176	1,312,290	14.98	0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	10.95	Put		3,772.15000	3.77215	3,785,830	14.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,569.33000	1.56933	1,495,740	15.10	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		5,892.77000	5.89277	5,805,340	17.69	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,267.61000	2.26761	2,265,000	17.69	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,929.22000	5.92922	5,841,680	17.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,250.29000	2.25029	2,247,570	17.70	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		1,041.82000	1.04182	1,001,220	15.32	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,207.99000	8.20799	8,252,210	15.32	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,965.94000	5.96594	5,878,280	17.72	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,233.30000	2.23330	2,230,460	17.72	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Call		2,386.54000	2.38654	2,323,080	16.07	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put		5,154.30000	5.15430	5,175,660	16.07	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,246.86000	4.24686	4,177,510	15.47	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,338.77000	4.33877	4,355,810	15.47	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,187.08000	4.18708	4,118,120	15.45	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,392.47000	4.39247	4,409,900	15.45	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,216.93000	4.21693	4,147,770	15.46	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,365.55000	4.36555	4,382,780	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,909.82000	6.90982	6,833,490	16.78	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,635.28000	3.63528	3,646,860	16.78	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,942.74000	6.94274	6,866,290	16.79	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,616.05000	3.61605	3,627,510	16.79	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,876.65000	6.87665	6,800,440	16.77	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,654.31000	3.65431	3,666,010	16.77	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,339.64000	6.33964	6,371,640	14.05	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,983.04000	3.98304	3,925,640	14.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,308.20000	6.30820	6,340,020	14.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		4,008.43000	4.00843	3,950,850	14.07	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,276.89000	6.27689	6,308,530	14.07	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,957.73000	3.95773	3,900,510	14.05	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											0.00	0	136,13
R2040	On	04/05/2023	Bond Future			11.51149	83.94241	11.51282	83.93405	16.54	0.00	0	51,56
R2040	On	03/08/2023	Bond Future			11.63060	81.08340	11.63197	81.07495	17.63	0.00	0	91,67
R2040	On	02/11/2023	Bond Future			11.74667	82.67338	11.74811	82.66465	16.55	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.87023	79.79248	11.87175	79.78343	17.12	0.00	0	
R2040	On	02/05/2024	Bond Future			12.01373	81.28161	12.01536	81.27210	15.50	0.00	0	
Total R2040 Future											0.00	0	143,30
R2040	On	04/05/2023	Bond Future	10.17	Call		213.70000	0.21370	198,230	15.09	0.00	0	36

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	10.17	Put		9,372.45000	9.37245	9,348,620	15.09	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		238.69000	0.23869	219,900	19.93	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		2,376.13000	2.37613	2,332,390	16.42	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		1,412.28000	1.41228	1,365,230	17.52	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		1,299.30000	1.29930	1,260,570	15.77	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put		4,931.27000	4.93127	4,886,640	15.62	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,953.57000	7.95357	7,930,290	18.79	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		566.94000	0.56694	535,300	18.79	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,109.36000	11.10936	11,098,930	19.93	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,344.80000	2.34480	2,301,100	16.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		2,930.95000	2.93095	2,878,890	16.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		2,898.82000	2.89882	2,846,720	16.42	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,536.22000	2.53622	2,492,350	16.51	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		2,742.73000	2.74273	2,690,500	16.51	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		4,679.50000	4.67950	4,640,810	17.52	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		745.65000	0.74565	714,480	15.39	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		5,901.64000	5.90164	5,862,110	15.39	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,072.09000	1.07209	1,035,820	15.62	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put		4,421.30000	4.42130	4,374,210	15.77	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,313.67000	2.31367	2,270,020	16.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		2,963.37000	2.96337	2,911,360	16.39	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,561.13000	2.56113	2,524,920	18.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,045.00000	6.04500	6,017,110	18.75	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,599.56000	2.59956	2,563,220	18.75	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,083.28000	6.08328	6,055,450	18.76	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,580.28000	2.58028	2,544,000	18.76	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,121.63000	6.12163	6,093,870	18.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,182.55000	4.18255	4,160,780	16.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,088.46000	5.08846	5,057,960	16.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,121.56000	4.12156	4,099,790	16.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,151.01000	5.15101	5,120,510	16.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,152.01000	4.15201	4,130,230	16.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,119.65000	5.11965	5,089,140	16.36	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,249.67000	4.24967	4,223,440	17.83	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		6,997.36000	6.99736	6,980,210	17.84	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,227.58000	4.22758	4,201,380	17.84	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		6,928.54000	6.92854	6,911,340	17.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,271.56000	4.27156	4,245,310	17.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		6,963.08000	6.96308	6,945,900	17.83	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		4,377.20000	4.37720	4,363,430	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040	On	02/05/2024	Bond Future	11.61	Put		6,798.98000	6.79898	6,775,700	15.13	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		4,404.77000	4.40477	4,391,010	15.14	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		6,765.44000	6.76544	6,742,170	15.14	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		4,350.05000	4.35005	4,336,280	15.12	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		6,833.02000	6.83302	6,809,740	15.12	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											0.00	0	147,25
R2044	On	04/05/2023	Bond Future			11.58256	80.25264	11.56317	80.37607	17.68	80,252.64	1	55,68
R2044	On	03/08/2023	Bond Future			11.69710	77.44641	11.67698	77.57228	18.88	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.80841	78.96500	11.78758	79.09323	17.75	0.00	0	
R2044	On	01/02/2024	Bond Future			11.92658	76.13638	11.90499	76.26698	18.38	0.00	0	
R2044	On	02/05/2024	Bond Future			12.06313	77.55714	12.04076	77.68990	16.66	0.00	0	
Total R2044 Future											80,252.64	1	77,15
R2044	On	04/05/2023	Bond Future	11.43	Put		3,147.51000	3.14751	3,165,230	17.55	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,382.02000	3.38202	3,260,720	18.15	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,206.12000	2.20612	2,208,250	18.15	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call		4,356.68000	4.35668	4,227,250	18.63	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,652.96000	1.65296	1,646,960	18.63	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call		5,409.84000	5.40984	5,275,400	19.10	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,229.68000	2.22968	2,125,140	17.52	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,216.21000	3.21621	3,235,100	17.52	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,260.22000	2.26022	2,155,090	17.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,181.71000	3.18171	3,200,010	17.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,290.97000	2.29097	2,185,260	17.55	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,228.60000	1.22860	1,217,590	19.10	0.00	0	1,75
R2044	On	03/08/2023	Bond Future	11.75	Put		3,883.21000	3.88321	3,905,440	19.29	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call		5,221.35000	5.22135	5,110,560	19.72	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,241.06000	3.24106	3,256,140	19.72	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call		5,776.47000	5.77647	5,662,030	19.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,905.21000	2.90521	2,916,640	19.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,814.11000	5.81411	5,699,440	19.99	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,884.08000	2.88408	2,895,280	19.99	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,851.81000	5.85181	5,736,910	20.01	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,863.09000	2.86309	2,874,060	20.01	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		4,338.39000	4.33839	4,234,750	19.29	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,064.40000	4.06440	3,976,250	17.50	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,488.84000	5.48884	5,528,920	17.50	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,095.09000	4.09509	4,006,630	17.51	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,456.03000	5.45603	5,495,800	17.51	0.00	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	02/11/2023	Bond Future	11.55	Call		4,034.08000	4.03408	3,946,240	17.49	0.00	0		
R2044	On	02/11/2023	Bond Future	11.55	Put		5,522.11000	5.52211	5,562,500	17.49	0.00	0		
R2044	On	01/02/2024	Bond Future	12.27	Put		4,619.65000	4.61965	4,649,000	19.05	0.00	0		
R2044	On	01/02/2024	Bond Future	12.28	Call		6,812.83000	6.81283	6,711,380	19.06	0.00	0		
R2044	On	01/02/2024	Bond Future	12.28	Put		4,596.27000	4.59627	4,625,420	19.06	0.00	0		
R2044	On	01/02/2024	Bond Future	12.29	Call		6,847.20000	6.84720	6,745,550	19.07	0.00	0		
R2044	On	01/02/2024	Bond Future	12.29	Put		4,573.01000	4.57301	4,601,960	19.07	0.00	0		
R2044	On	01/02/2024	Bond Future	12.27	Call		6,778.50000	6.77850	6,677,250	19.05	0.00	0		
R2044	On	02/05/2024	Bond Future	11.65	Call		4,555.73000	4.55573	4,475,000	16.30	0.00	0		
R2044	On	02/05/2024	Bond Future	11.65	Put		6,938.69000	6.93869	6,990,720	16.30	0.00	0		
R2044	On	02/05/2024	Bond Future	11.66	Call		4,583.76000	4.58376	4,502,780	16.31	0.00	0		
R2044	On	02/05/2024	Bond Future	11.66	Put		6,904.20000	6.90420	6,955,980	16.31	0.00	0		
R2044	On	02/05/2024	Bond Future	11.67	Call		4,611.87000	4.61187	4,530,640	16.32	0.00	0		
R2044	On	02/05/2024	Bond Future	11.67	Put		6,869.87000	6.86987	6,921,400	16.32	0.00	0		
Total R2044 Option											0.00	0	18,47	
Total For R2044											80,252.64	1	95,63	
R2048	On	04/05/2023	Bond Future			11.45483	79.51201	11.43536	79.64069	18.39	0.00	0	235,20	
R2048	On	03/08/2023	Bond Future			11.56128	81.03620	11.54109	81.16744	18.61	0.00	0		
R2048	On	02/11/2023	Bond Future			11.66611	78.20560	11.64521	78.33931	18.47	0.00	0		
R2048	On	01/02/2024	Bond Future			11.77465	79.77952	11.75301	79.91567	17.36	0.00	0	13,00	
R2048	On	02/05/2024	Bond Future			11.90087	76.81395	11.87845	76.95241	16.92	0.00	0		
Total R2048 Future											0.00	0	248,20	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,483.99000	2.48399	2,371,920	18.55	0.00	0		
R2048	On	04/05/2023	Bond Future	11.33	Put		3,186.84000	3.18684	3,203,450	18.55	0.00	0		
R2048	On	04/05/2023	Bond Future	11.34	Call		2,516.90000	2.51690	2,404,240	18.57	0.00	0		
R2048	On	04/05/2023	Bond Future	11.34	Put		3,152.57000	3.15257	3,168,590	18.57	0.00	0		
R2048	On	04/05/2023	Bond Future	11.35	Call		2,549.87000	2.54987	2,436,640	18.59	0.00	0		
R2048	On	04/05/2023	Bond Future	11.35	Put		3,118.45000	3.11845	3,133,900	18.59	0.00	0		
R2048	On	04/05/2023	Bond Future	10.40	Call		465.02000	0.46502	420,670	17.00	0.00	0	1,50	
R2048	On	04/05/2023	Bond Future	10.40	Put		7,879.71000	7.87971	7,964,040	17.00	0.00	0		
R2048	On	04/05/2023	Bond Future	11.10	Call		1,790.55000	1.79055	1,693,330	18.11	0.00	0	1,50	
R2048	On	04/05/2023	Bond Future	11.10	Put		4,066.60000	4.06660	4,098,060	18.11	0.00	0		
R2048	On	03/08/2023	Bond Future	12.09	Put		2,781.62000	2.78162	2,792,490	19.58	0.00	0		
R2048	On	03/08/2023	Bond Future	12.10	Call		6,254.94000	6.25494	6,134,350	19.60	0.00	0		
R2048	On	03/08/2023	Bond Future	12.10	Put		2,760.94000	2.76094	2,771,590	19.60	0.00	0		
R2048	On	03/08/2023	Bond Future	12.11	Call		6,294.60000	6.29460	6,173,790	19.61	0.00	0		
R2048	On	03/08/2023	Bond Future	12.11	Put		2,740.63000	2.74063	2,751,060	19.61	0.00	0		
R2048	On	03/08/2023	Bond Future	12.09	Call		6,215.56000	6.21556	6,095,190	19.58	0.00	0		
R2048	On	02/11/2023	Bond Future	11.47	Call		4,390.56000	4.39056	4,296,900	18.43	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.47	Put		5,527.70000	5.52770	5,567,750	18.43		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,422.77000	4.42277	4,328,790	18.44		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,494.22000	5.49422	5,533,950	18.44		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,454.80000	4.45480	4,360,510	18.46		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,460.65000	5.46065	5,500,070	18.46		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,372.88000	4.37288	4,403,910	17.86		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,792.77000	6.79277	6,688,090	17.84		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,420.67000	4.42067	4,452,140	17.84		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,828.23000	6.82823	6,723,320	17.85		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,396.56000	4.39656	4,427,800	17.85		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6,864.04000	6.86404	6,758,920	17.86		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		4,551.95000	4.55195	4,468,780	16.62		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,088.71000	7.08871	7,144,000	16.62		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		4,494.01000	4.49401	4,411,400	16.60		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,161.99000	7.16199	7,217,840	16.60		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		4,522.77000	4.52277	4,439,880	16.61		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,125.09000	7.12509	7,180,660	16.61		0.00	0	
Total R2048 Option												0.00	0	3,00
Total For R2048												0.00	0	251,20
R209	On	04/05/2023	Bond Future			11.13484	67.63133	11.11541	67.73093	16.15		0.00	0	19,50
R209	On	03/08/2023	Bond Future			11.23710	68.95980	11.21698	69.06136	16.32		0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.34483	67.16177	11.32400	67.26524	16.03	7,723,603.55		115	4,60
R209	On	01/02/2024	Bond Future			11.45652	68.48155	11.43496	68.58692	15.70		0.00	0	
R209	On	02/05/2024	Bond Future			11.58746	66.61273	11.56514	66.71984	14.88		0.00	0	
Total R209 Future												7,723,603.55	115	25,80
R209	On	04/05/2023	Bond Future	10.00	Call		266.54000	0.26654	238,570	14.75		0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,345.63000	6.34563	6,417,260	14.75		0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		798.78000	0.79878	742,480	15.36		0.00	0	4,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,037.79000	2.03779	1,949,540	16.31		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,119.13000	2.11913	2,129,620	16.34		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,401.00000	2.40100	2,416,440	16.15		0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		3,263.94000	3.26394	3,161,960	17.02		0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,330.32000	1.33032	1,327,940	17.02		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,964.83000	6.96483	6,855,280	18.72		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		356.07000	0.35607	346,120	18.72		0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,062.65000	4.06265	4,105,950	15.36		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,805.16000	1.80516	1,721,000	16.15		0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.09	Put		2,168.35000	2.16835	2,179,700	16.31		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,064.49000	2.06449	1,975,810	16.32		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future	11.10	Put		2,143.62000	2.14362	2,154,540	16.32	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,091.36000	2.09136	2,002,250	16.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,301.50000	5.30150	5,206,070	17.69	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,829.48000	1.82948	1,835,610	17.69	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,334.14000	5.33414	5,238,560	17.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,815.23000	1.81523	1,821,210	17.70	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		810.02000	0.81002	771,400	15.19	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,371.35000	7.37135	7,434,290	15.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,366.83000	5.36683	5,271,110	17.72	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,801.09000	1.80109	1,806,930	17.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,926.74000	1.92674	1,862,920	15.92	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,611.32000	4.61132	4,649,060	15.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,646.23000	3.64623	3,674,130	16.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,752.14000	3.75214	3,676,340	16.15	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,623.02000	3.62302	3,650,690	16.15	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,699.17000	3.69917	3,623,840	16.13	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,669.34000	3.66934	3,697,480	16.13	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,725.73000	3.72573	3,650,160	16.14	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,232.26000	6.23226	6,146,410	16.69	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,948.32000	2.94832	2,967,840	16.69	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,261.74000	6.26174	6,175,740	16.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,932.22000	2.93222	2,951,590	16.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,202.57000	6.20257	6,116,870	16.68	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,964.27000	2.96427	2,983,940	16.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,386.48000	5.38648	5,430,050	14.57	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,472.39000	3.47239	3,408,640	14.58	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,358.80000	5.35880	5,402,160	14.58	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,494.74000	3.49474	3,430,780	14.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,331.25000	5.33125	5,374,400	14.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,450.11000	3.45011	3,386,570	14.57	0.00	0	
Total R209 Option											0.00	0	28,85
Total For R209											7,723,603.55	115	54,74
R210	On	04/05/2023	Bond Future			224.09087	224.09087	224.09197	224.09197		0.00	0	38
R210	On	03/08/2023	Bond Future			228.54644	228.54644	228.54757	228.54757		0.00	0	30
R210	On	02/11/2023	Bond Future			229.92447	229.92447	229.92532	229.92532		0.00	0	
R210	On	01/02/2024	Bond Future			234.49701	234.49701	234.49742	234.49742		0.00	0	
R210	On	02/05/2024	Bond Future			235.71471	235.71471	235.71431	235.71431		0.00	0	
Total R210 Future											0.00	0	68
Total For R210											0.00	0	68

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023			10.36976	83.56934	10.35546	83.63589		11.01	0.00	0	34,14
R213	On	03/08/2023			10.47393	85.21080	10.45896	85.27872		10.79	0.00	0	
R213	On	02/11/2023			10.59081	83.33076	10.57516	83.39989		10.43	7,083,114.60	85	1,38
R213	On	01/02/2024			10.71892	84.96880	10.70254	85.03912		9.70	0.00	0	
R213	On	02/05/2024			10.86574	83.00776	10.84863	83.07908		9.50	0.00	0	
Total R213 Future											7,083,114.60	85	35,52
R213	On	04/05/2023	10.73	Call			2,817.81000	2.81781	2,743,080	11.62	0.00	0	
R213	On	04/05/2023	10.73	Put			1,097.03000	1.09703	1,088,850	11.62	0.00	0	
R213	On	04/05/2023	10.74	Call			2,848.61000	2.84861	2,773,730	11.64	0.00	0	
R213	On	04/05/2023	10.74	Put			1,082.52000	1.08252	1,074,190	11.64	0.00	0	
R213	On	04/05/2023	10.75	Call			2,879.54000	2.87954	2,804,520	11.65	0.00	0	
R213	On	04/05/2023	10.75	Put			1,068.16000	1.06816	1,059,690	11.65	0.00	0	
R213	On	03/08/2023	11.62	Call			6,008.60000	6.00860	5,937,290	12.17	0.00	0	
R213	On	03/08/2023	11.62	Put			945.14000	0.94514	941,750	12.17	0.00	0	
R213	On	03/08/2023	11.63	Call			6,042.11000	6.04211	5,970,740	12.18	0.00	0	
R213	On	03/08/2023	11.63	Put			936.79000	0.93679	933,340	12.18	0.00	0	
R213	On	03/08/2023	11.61	Call			5,975.31000	5.97531	5,904,040	12.16	0.00	0	
R213	On	03/08/2023	11.61	Put			953.75000	0.95375	950,400	12.16	0.00	0	
R213	On	02/11/2023	11.11	Put			2,044.97000	2.04497	2,053,570	10.98	0.00	0	
R213	On	02/11/2023	11.12	Call			4,394.81000	4.39481	4,334,160	10.99	0.00	0	
R213	On	02/11/2023	11.12	Put			2,030.39000	2.03039	2,038,870	10.99	0.00	0	
R213	On	02/11/2023	11.13	Call			4,423.19000	4.42319	4,362,410	11.00	0.00	0	
R213	On	02/11/2023	11.13	Put			2,016.18000	2.01618	2,024,530	11.00	0.00	0	
R213	On	02/11/2023	11.11	Call			4,366.77000	4.36677	4,306,240	10.98	0.00	0	
R213	On	01/02/2024	11.70	Call			5,958.19000	5.95819	5,895,790	10.72	0.00	0	
R213	On	01/02/2024	11.70	Put			1,810.63000	1.81063	1,818,550	10.72	0.00	0	
R213	On	01/02/2024	11.71	Call			5,987.50000	5.98750	5,925,020	10.73	0.00	0	
R213	On	01/02/2024	11.71	Put			1,799.71000	1.79971	1,807,550	10.73	0.00	0	
R213	On	01/02/2024	11.72	Call			6,016.85000	6.01685	5,954,280	10.73	0.00	0	
R213	On	01/02/2024	11.72	Put			1,788.86000	1.78886	1,796,610	10.73	0.00	0	
R213	On	02/05/2024	10.29	Put			4,731.71000	4.73171	4,762,860	9.19	0.00	0	
R213	On	02/05/2024	10.30	Call			2,378.28000	2.37828	2,337,950	9.19	0.00	0	
R213	On	02/05/2024	10.30	Put			4,706.74000	4.70674	4,737,730	9.19	0.00	0	
R213	On	02/05/2024	10.28	Call			2,341.52000	2.34152	2,301,510	9.18	0.00	0	
R213	On	02/05/2024	10.28	Put			4,756.42000	4.75642	4,787,730	9.18	0.00	0	
R213	On	02/05/2024	10.29	Call			2,360.04000	2.36004	2,319,870	9.19	0.00	0	
Total R213 Option											0.00	0	
Total For R213											7,083,114.60	85	35,52
R214	On	04/05/2023			11.39006	64.25256	11.38098	64.30091		18.13	0.00	0	22,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023			11.48897	65.51463	11.47958	65.56393		18.36	0.00	0	2,9
R214	On	02/11/2023			11.59498	63.50184	11.58528	63.55203		18.16	0.00	0	
R214	On	01/02/2024			11.70749	64.74989	11.69747	64.80094		17.83	0.00	0	
R214	On	02/05/2024			11.82918	62.66329	11.81885	62.71507		17.02	0.00	0	
Total R214 Future											0.00	0	25,8
R214	On	04/05/2023	11.36	Call			2,189.92000	2.18992	2,124,470	18.35	0.00	0	
R214	On	04/05/2023	11.36	Put			2,301.85000	2.30185	2,284,750	18.35	0.00	0	
R214	On	04/05/2023	11.37	Call			2,217.69000	2.21769	2,152,020	18.37	0.00	0	
R214	On	04/05/2023	11.37	Put			2,276.23000	2.27623	2,258,910	18.37	0.00	0	
R214	On	04/05/2023	11.38	Call			2,245.74000	2.24574	2,179,860	18.39	0.00	0	
R214	On	04/05/2023	11.38	Put			2,250.96000	2.25096	2,233,430	18.39	0.00	0	
R214	On	03/08/2023	12.15	Call			5,363.80000	5.36380	5,303,100	19.43	0.00	0	
R214	On	03/08/2023	12.15	Put			1,989.87000	1.98987	1,978,470	19.43	0.00	0	
R214	On	03/08/2023	12.16	Call			5,396.85000	5.39685	5,336,100	19.45	0.00	0	
R214	On	03/08/2023	12.16	Put			1,974.76000	1.97476	1,963,310	19.45	0.00	0	
R214	On	03/08/2023	12.14	Call			5,330.95000	5.33095	5,270,300	19.41	0.00	0	
R214	On	03/08/2023	12.14	Put			2,005.25000	2.00525	1,993,900	19.41	0.00	0	
R214	On	02/11/2023	11.45	Put			4,290.05000	4.29005	4,292,920	18.09	0.00	0	
R214	On	02/11/2023	11.46	Call			3,609.58000	3.60958	3,562,130	18.11	0.00	0	
R214	On	02/11/2023	11.46	Put			4,263.48000	4.26348	4,266,220	18.11	0.00	0	
R214	On	02/11/2023	11.47	Call			3,635.74000	3.63574	3,588,170	18.12	0.00	0	
R214	On	02/11/2023	11.47	Put			4,237.05000	4.23705	4,239,670	18.12	0.00	0	
R214	On	02/11/2023	11.45	Call			3,583.50000	3.58350	3,536,180	18.09	0.00	0	
R214	On	01/02/2024	12.14	Call			5,846.25000	5.84625	5,795,830	18.62	0.00	0	
R214	On	01/02/2024	12.14	Put			3,652.17000	3.65217	3,652,800	18.62	0.00	0	
R214	On	01/02/2024	12.15	Call			5,875.64000	5.87564	5,825,150	18.64	0.00	0	
R214	On	01/02/2024	12.15	Put			3,633.38000	3.63338	3,633,940	18.64	0.00	0	
R214	On	01/02/2024	12.16	Call			5,904.83000	5.90483	5,854,270	18.65	0.00	0	
R214	On	01/02/2024	12.16	Put			3,614.44000	3.61444	3,614,930	18.65	0.00	0	
R214	On	02/05/2024	11.48	Put			5,608.92000	5.60892	5,620,460	16.73	0.00	0	
R214	On	02/05/2024	11.46	Call			3,824.87000	3.82487	3,784,850	16.71	0.00	0	
R214	On	02/05/2024	11.46	Put			5,666.20000	5.66620	5,677,960	16.71	0.00	0	
R214	On	02/05/2024	11.47	Call			3,848.47000	3.84847	3,808,340	16.72	0.00	0	
R214	On	02/05/2024	11.47	Put			5,637.36000	5.63736	5,649,010	16.72	0.00	0	
R214	On	02/05/2024	11.48	Call			3,872.41000	3.87241	3,832,170	16.73	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,8
Total for Bond											88,465,403.22	890	1,378,4
ES26A	On	02/04/2026			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 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	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/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			881.50500	881.50500	882.15800	882.15800			0.00	0	84
GOVI On 03/08/2023 GOVI			898.81800	898.81800	899.48500	899.48500			0.00	0	
GOVI On 02/11/2023 GOVI			916.45700	916.45700	917.13300	917.13300			0.00	0	
GOVI On 01/02/2024 GOVI			934.48800	934.48800	935.17300	935.17300			0.00	0	
GOVI On 02/05/2024 GOVI			952.03800	952.03800	952.72600	952.72600			0.00	0	
Total GOVI Future									0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			292,980.00000	29.29800	286,450,000		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			292,880.00000	29.28800	286,350,000		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			292,780.00000	29.27800	286,250,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI	837.22	Call			622,650.00000	62.26500	615,980,000		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			622,550.00000	62.25500	615,880,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			622,750.00000	62.27500	616,080,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			313,230.00000	31.32300	306,470,000		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			313,130.00000	31.31300	306,370,000		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			313,330.00000	31.33300	306,570,000		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			551,930.00000	55.19300	545,080,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			551,830.00000	55.18300	544,980,000		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			551,730.00000	55.17300	544,880,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			17,560.00000	1.75600	10,680,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			17,460.00000	1.74600	10,580,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			17,360.00000	1.73600	10,480,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	04/05/2023	Index Future			883.04800	883.04800	883.63300	883.63300			0.00	0	
AL37	On	03/08/2023	Index Future			900.39100	900.39100	900.99000	900.99000			0.00	0	
AL37	On	02/11/2023	Index Future			918.06100	918.06100	918.66700	918.66700			0.00	0	
AL37	On	01/02/2024	Index Future			936.12300	936.12300	936.73700	936.73700			0.00	0	
AL37	On	02/05/2024	Index Future			953.70400	953.70400	954.32000	954.32000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,016.23500	1,016.23500	1,016.91400	1,016.91400			0.00	0	
AL7T	On	03/08/2023	Index Future			1,036.19500	1,036.19500	1,036.88900	1,036.88900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,056.52900	1,056.52900	1,057.23200	1,057.23200			0.00	0	
AL7T	On	01/02/2024	Index Future			1,077.31600	1,077.31600	1,078.02800	1,078.02800			0.00	0	
AL7T	On	02/05/2024	Index Future			1,097.54900	1,097.54900	1,098.26300	1,098.26300			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/05/2023 Index Future			894.03700	894.03700	894.68900	894.68900				0.00	0	9
ALBI On 03/08/2023 Index Future			911.59600	911.59600	912.26300	912.26300				0.00	0	
ALBI On 02/11/2023 Index Future			929.48600	929.48600	930.16200	930.16200				0.00	0	
ALBI On 01/02/2024 Index Future			947.77300	947.77300	948.45800	948.45800				0.00	0	
ALBI On 02/05/2024 Index Future			965.57300	965.57300	966.26000	966.26000				0.00	0	
Total ALBI Future										0.00	0	9
Total For ALBI										0.00	0	9
IGOV On 04/05/2023 Index Future			325.42000	325.42000	325.35000	325.35000				0.00	0	65
IGOV On 03/08/2023 Index Future			331.88900	331.88900	331.81900	331.81900				0.00	0	
IGOV On 02/11/2023 Index Future			338.47900	338.47900	338.40600	338.40600				0.00	0	
IGOV On 01/02/2024 Index Future			345.21400	345.21400	345.13800	345.13800				0.00	0	
IGOV On 02/05/2024 Index Future			351.77100	351.77100	351.69000	351.69000				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR f On 15/02/2023 Jibar Future			7.46000	92.54000	7.46500	92.53500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.47000	92.53000	7.47000	92.53000				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.65500	92.34500	7.63500	92.36500				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.66000	92.34000	7.64500	92.35500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.76500	92.23500	7.71500	92.28500				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.76500	92.23500	7.71000	92.29000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.77000	92.23000	7.72000	92.28000				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			7.58500	92.41500	7.51500	92.48500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			7.52000	92.48000	7.44500	92.55500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.33000	92.67000	7.25000	92.75000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.33000	92.67000	7.26000	92.74000				0.00	0	6
JIBAR f On 18/12/2024 Jibar Future			7.29000	92.71000	7.23500	92.76500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										88,465,403.22	890	1,380,42
ABCPI3 On 07/12/2023 Spot Bond			4.97000	326.50579	4.97000	326.42898				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.52595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.08307				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.39500	101.97304	9.39500	101.94733				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.57500	89.42777	11.57500	89.40013				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.17280				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	101.95181				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN07 On 17/03/2026 Spot Bond					0.00000	101.45167				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	101.68136				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.91888				0.00	0	18,900,000.00
Total ABFN22 SPOT										0.00	0	18,900,000.00
Total For ABFN22										0.00	0	18,900,000.00
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.16535				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.57183				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.18552				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 ¹ On 29/08/2023 Spot Bond					0.00000	102.10278				0.00	0	200,000,00
Total ABFN28 SPOT										0.00	0	200,000,00
Total For ABFN28										0.00	0	200,000,00
ABFN2 ¹ On 29/08/2025 Spot Bond					0.00000	102.66863				0.00	0	1,000,000,00
Total ABFN29 SPOT										0.00	0	1,000,000,00
Total For ABFN29										0.00	0	1,000,000,00
ABFN3 ¹ On 29/08/2028 Spot Bond					0.00000	102.74806				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 ¹ On 15/11/2023 Spot Bond					0.00000	100.46682				0.00	0	3,900,000,00
Total ABFN32 SPOT										0.00	0	3,900,000,00
Total For ABFN32										0.00	0	3,900,000,00
ABFN3 ¹ On 15/11/2024 Spot Bond					0.00000	100.51473				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 ¹ On 07/02/2024 Spot Bond					0.00000	100.60999				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 ¹ On 07/02/2026 Spot Bond					0.00000	100.76686				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 ¹ On 07/02/2029 Spot Bond					0.00000	101.17989				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 ¹ On 16/09/2024 Spot Bond					0.00000	101.57818				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 ¹ On 16/09/2026 Spot Bond					0.00000	101.42000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 ¹ On 16/09/2029 Spot Bond					0.00000	101.03632				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 ¹ On 14/10/2024 Spot Bond					0.00000	100.68625				0.00	0	
Total ABFN44 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.69436				0.00	740,037,400	370,018,70
Total ABFN45 SPOT										0.00	740,037,400	370,018,70
Total For ABFN45										0.00	740,037,400	370,018,70
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.15180				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.80561				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.80008				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.00624				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.91453				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.26087				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.96522				0.00	200,000,000	100,000,00
Total ABFN52 SPOT										0.00	200,000,000	100,000,00
Total For ABFN52										0.00	200,000,000	100,000,00
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.02241				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.12302				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.02321				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.62942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.02253				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.02312				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.81422				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.33169				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.61699				0.00	0	1,000,000,00
Total ABGN02 SPOT										0.00	0	1,000,000,00
Total For ABGN02										0.00	0	1,000,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.21385				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.16748				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.75491				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.89528				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.24861				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.30089				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			7.97500	7.97500	7.97500	161.12444				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	67.50003	100.00000	67.34223				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.70500	3.70500	3.70500	165.32576				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	215.34902				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	236.09026				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	103.53905				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.31000	8.31000	8.31000	108.67823				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.72500	106.74087	8.72500	106.71569				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.72000	110.11877	8.72000	110.09280				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.08000	104.89004	8.08000	104.86709				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.06500	103.03812	9.06500	103.01289				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	17.60679	100.00000	17.56740				0.00	0	
Total ABS7/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.62000	327.39044	4.62000	327.31647			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.18500	11.18500	11.18500	100.74108			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.53260			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.50168			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.44941			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.91665			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.01166			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.77108			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.74241			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.81202			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.65948			0.00	0	740,000,00

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 AGLG01 SPOT										0.00	0	740,000,00
Total For AGLG01										0.00	0	740,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	103.02822				0.00	163,800,000	327,600,00
Total AGRIA1 SPOT										0.00	163,800,000	327,600,00
Total For AGRIA1										0.00	163,800,000	327,600,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.17815				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.92480				0.00	0	700,000,00
Total AGT02 SPOT										0.00	0	700,000,00
Total For AGT02										0.00	0	700,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.19260				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.47198				0.00	100,000,000	50,000,00
Total AGT04 SPOT										0.00	100,000,000	50,000,00
Total For AGT04										0.00	100,000,000	50,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	99.97097				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.65702				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.67197				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.61000	98.04851	8.61000	98.02569				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.69461				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.76998				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	100.86401				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.61735				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.95763				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.63500	104.90507	9.63500	104.87825				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.99927				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	102.02825				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	102.12240				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.97706				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.37814				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.87517				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	102.02814				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	102.12226				0.00	0	
Total AHF6C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.78096				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	102.04535				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	102.11223				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.07519				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.03990				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.16931				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.12461				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.34849				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.85151				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.50000	104.07080	8.50000	104.04697				0.00	0	5,416,000,00
Total AIR02 SPOT										0.00	0	5,416,000,00
Total For AIR02										0.00	0	5,416,000,00
AIR04 On 29/05/2024 Spot Bond			10.35000	100.70049	10.35000	100.67243				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.76000	93.69343	11.76000	93.66386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.97375				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.97280				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.06076				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.80000	193.97682	6.80000	193.92171				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.23963				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.55348				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.60444				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.23261				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.80745				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.50500	250.71517	5.50500	250.65255				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.11500	217.46130	6.11500	217.40347				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.49000	206.88631	5.49000	206.83473				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.52000	114.50149	5.52000	114.47277				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	102.56572				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.60271				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.37726				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.00016				0.00	945,900,000	315,300,000
Total ASN278 SPOT										0.00	945,900,000	315,300,000
Total For ASN278										0.00	945,900,000	315,300,000
ASN27 On 20/08/2048 Spot Bond					0.00000	99.87443				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.85154				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.65423				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.22891				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.44012				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.08599				0.00	0	
Total ASN310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	114.38209				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.66000	5.66000	5.66000	105.00955				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.50195				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.63883				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.15590				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.02388				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.63000	113.02384	5.63000	112.99517				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.45555				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.80868				0.00	0	2,000,00
Total ASN346 SPOT										0.00	0	2,000,00
Total For ASN346										0.00	0	2,000,00
ASN346 On 20/06/2024 Spot Bond					0.00000	101.55249				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.41685				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.41685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.93643				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.73119				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.53419				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.93639				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.02535				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.54485				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.54485				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.69326				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.42949				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.40132				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.55606				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41 On 05/12/2023 Spot Bond					0.00000	101.76126				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	104.19364				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.29855				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.32378				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.64652				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.46050				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.69524				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.69929				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.09500	10.09500	10.09500	99.75591				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.65000	10.65000	10.65000	105.40412				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.37582				0.00	0	
Total ASN471 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.41350				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.98920				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.70523				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	126.19400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.43500	10.43500	10.43500	105.27373				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.94426				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.45010				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.45010				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.39969				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.00500	98.24307	10.00500	98.21672				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.18500	98.06749	9.18500	98.04330				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.73500	96.96528	9.73500	96.93996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.73500	96.96528	9.73500	96.93996				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.31000	101.45740	8.31000	101.43458				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.26000	101.52103	10.26000	101.49298				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.21000	101.51940	10.21000	101.49148				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.71000	101.15902	9.71000	101.13254				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.71000	101.15902	9.71000	101.13254				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.13642				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.38781				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.34500	100.59564	10.34500	100.56841				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.43500	100.48319	10.43500	100.45495				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.29500	100.68233	10.29500	100.65440				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	101.29624				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.56636				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	101.82604				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57(On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.96511				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			9.92000	99.77488	9.92000	99.74820				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.87371				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.73978				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.52436				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.56529				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	102.27561				0.00	0	
Total ASN602 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN602									0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.45923			0.00	0	500,000,00
Total ASN607 SPOT									0.00	0	500,000,00
Total For ASN607									0.00	0	500,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.43800			0.00	0	
Total ASN610 SPOT									0.00	0	
Total For ASN610									0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.26500			0.00	0	
Total ASN611 SPOT									0.00	0	
Total For ASN611									0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.45292			0.00	0	
Total ASN613 SPOT									0.00	0	
Total For ASN613									0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.44379			0.00	0	
Total ASN614 SPOT									0.00	0	
Total For ASN614									0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.36363			0.00	0	
Total ASN617 SPOT									0.00	0	
Total For ASN617									0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.05945			0.00	0	
Total ASN619 SPOT									0.00	0	
Total For ASN619									0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.39363			0.00	0	
Total ASN624 SPOT									0.00	0	
Total For ASN624									0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.29185			0.00	0	
Total ASN627 SPOT									0.00	0	
Total For ASN627									0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.09334			0.00	0	
Total ASN632 SPOT									0.00	0	
Total For ASN632									0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.54066			0.00	0	
Total ASN633 SPOT									0.00	0	
Total For ASN633									0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.64235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.99689				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.26765				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.76295				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.89893				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.20966				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	102.03066				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	99.86907				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.08496				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.23842				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.59446				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.64081				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

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 31/08/2026 Spot Bond					0.00000	102.29755				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.64032				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.20500				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.38684				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.42344				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.71410				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.45273				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.48624				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.49398				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.76223				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.15826				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.16102				0.00	0	
Total ASN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	99.86228				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.22129				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.93160				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.08177				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.68338				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 05/06/2023 Spot Bond					0.00000	101.89875				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.41419				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	102.14628				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.21802				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.44758				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.46305				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.45695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.39982				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.71254				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.64426				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.43884	9.43884	9.43884	104.94707				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.93177				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.05000	10.05000	10.05000	100.54711				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.43401				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.39783				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.39826				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.47227				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.32216				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	101.10011				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.07704				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.85885				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.30500				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.57071				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.89490				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.03095				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.02895				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.83783				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.75279				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.75279				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.43412				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	101.49973				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.56161				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.55850				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.55850				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.58029				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	112.80388				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.81500	6.81500	6.81500	100.47678				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.86500	6.86500	6.86500	100.47961				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.01500	7.01500	7.01500	100.48809				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.44801				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.44586				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.44767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.47876				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.14635				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.72124				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.41353				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	114.74044				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.45073				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.70669				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.70669				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.51227				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.58215				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.58215				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.18886				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.37542				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.64868				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.63323				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.36436				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.77610				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.71544				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.29355				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.65653				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.88500	101.14255	10.88500	101.11293				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.61778				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.37980				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.43211				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.18836				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.23036				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.18836				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.14636				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.16736				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.19886				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.16736				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.19886				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.73065				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.77853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.57124				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	102.38123				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.68739				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.41272				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.58693				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.52971				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	101.47849				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.76463				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	101.43607				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.44767				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	102.14636				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	

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 31/07/2027 Spot Bond					0.00000	100.43602				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.66421				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.49086				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.40132				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.13063				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	68.82946				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.65690				0.00	0	100,000,00
Total ASN973 SPOT										0.00	0	100,000,00
Total For ASN973										0.00	0	100,000,00
ASN97: On 20/12/2027 Spot Bond					0.00000	100.56681				0.00	0	440,000,00
Total ASN974 SPOT										0.00	0	440,000,00
Total For ASN974										0.00	0	440,000,00
ASN97: On 24/01/2025 Spot Bond					0.00000	86.64273				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.45013				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.39849				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.14399				0.00	0	
Total ASN980 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN980									0.00	0	
ASN98 On 14/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		450,000,000,000,000.00	4,500,000,000	4,500,000,000	
Total ASN981 SPOT								50,000,000,000,000.00	4,500,000,000	4,500,000,000	
Total For ASN981								50,000,000,000,000.00	4,500,000,000	4,500,000,000	
ASN98 On 15/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ASN982 SPOT								0.00	0	0	
Total For ASN982								0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.84877		0.00	0	0	
Total BAW29 SPOT								0.00	0	0	
Total For BAW29								0.00	0	0	
BAW33 On 13/10/2023 Spot Bond			6.89500	101.64927	6.89500	101.63034		0.00	0	0	
Total BAW33 SPOT								0.00	0	0	
Total For BAW33								0.00	0	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.55462		0.00	0	0	
Total BAW34 SPOT								0.00	0	0	
Total For BAW34								0.00	0	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.51255		0.00	0	0	
Total BAW36 SPOT								0.00	0	0	
Total For BAW36								0.00	0	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.79399		0.00	0	0	
Total BAW37 SPOT								0.00	0	0	
Total For BAW37								0.00	0	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.17215		0.00	0	0	
Total BAW38 SPOT								0.00	0	0	
Total For BAW38								0.00	0	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.99340		0.00	0	0	
Total BAWGL1 SPOT								0.00	0	0	
Total For BAWGL1								0.00	0	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.20103		0.00	0	0	20,000,000
Total BAWGL2 SPOT								0.00	0	0	20,000,000
Total For BAWGL2								0.00	0	0	20,000,000
BAYA72 On 31/03/2026 Spot Bond			11.63500	11.63500	11.63500	105.97897		0.00	0	0	
Total BAYA72 SPOT								0.00	0	0	
Total For BAYA72								0.00	0	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	100.68152		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 BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 31/03/2023 Spot Bond					0.00000	101.41070				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.49390				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.92442				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.51738				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.42092				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2024 Spot Bond					0.00000	101.52491				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.38780				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.80093				0.00	0	100,000,00
Total BAYA89 SPOT										0.00	0	100,000,00
Total For BAYA89										0.00	0	100,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.50473				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.33480				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.36333				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.33427				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.11927				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.32279				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.54429				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.42206				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.42115				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.38077				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.56616				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.70844				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.59550				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.56651				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.55514				0.00	0	
Total BAYB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.56616				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.56651				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	101.62448				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.74000	8.74000	8.74000	100.12178				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.25236				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.83444				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.36928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.01053				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.33568				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.02218				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.35348				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.57963				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.07632				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.52434				0.00	0	1,000,000,00
Total BID10 SPOT										0.00	0	1,000,000,00
Total For BID10										0.00	0	1,000,000,00
BID11 On 15/11/2023 Spot Bond			8.54000	103.18908	8.54000	103.16524				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.91126				0.00	0	1,000,000,00
Total BID13 SPOT										0.00	0	1,000,000,00
Total For BID13										0.00	0	1,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.69565				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.12186				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID17 On 24/06/2027 Spot Bond					0.00000	101.14714				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.42420				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.90873				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.89100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.61200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.32400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.92400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	53.12200				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.01948				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.85181				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.82766				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.93420				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.89782				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.29793				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	99.94981				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.11313				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.99322				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.99620				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.19951				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.40911				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	101.35170				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10: On 30/09/2025 Spot Bond					0.00000	101.32264				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.84093				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 CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.22973				0.00	0	200,000,00
Total CBL30 SPOT										0.00	0	200,000,00
Total For CBL30										0.00	0	200,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	101.85707				0.00	0	700,000,00
Total CBL31 SPOT										0.00	0	700,000,00
Total For CBL31										0.00	0	700,000,00
CCT01 On 23/06/2023 Spot Bond			8.23500	103.32442	8.23500	103.30176				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.53500	105.84395	8.53500	105.81964				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.08500	108.57646	9.08500	108.54982				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.12500	10.12500	10.12500	100.87486				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.39148				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.40737				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.52573				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.70708				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.73767				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR52 On 30/06/2025 Spot Bond					0.00000	101.45953				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.59510	4.77000	102.41900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.82100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.50341				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.55500	105.33032	9.55500	105.30317				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	109.66995	8.70700	109.08600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.27950				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.85757				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.72500	104.14686	10.72500	104.11681				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.16650	6.50000	108.78900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.82100				0.00	0	
Total CLN385 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.40500	157.18419	6.40500	157.14103				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.51500	151.14996	8.51500	151.09996				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.20000	105.80707	9.20000	105.78078				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	103.06797				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.93674				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.73800				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	101.60350				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	100.41121				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	98.81617				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.63039				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	101.95944				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/03/2023 Spot Bond				100.00000	0.00000	101.59388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.64959				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.55515				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.37071				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.13678				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.63039				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.51759				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.71745				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.96500	101.62244	9.96500	101.59514				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.45316				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.04302				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.81065				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	160.76600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.67074				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.43500	101.58266	9.43500	101.55721				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.48500	104.97088	9.48500	104.94401				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.57500	104.04365	9.57500	104.01677				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.62500	9.62500	9.62500	325.03135				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.04912				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.77226				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.86918				0.00	0	
Total CLN559 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	134.34200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.05050				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.93500	103.06168	9.93500	103.16355				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.43500	104.37764	9.43500	104.35106				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.36741				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.94473				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.88570				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.83789				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.04860				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.66500	103.35878	9.66500	103.33183				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.05074				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.04876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.57004				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.61026				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.69836				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.11082				0.00	0	100,000,00
Total CLN579 SPOT										0.00	0	100,000,00
Total For CLN579										0.00	0	100,000,00
CLN579 On 10/05/2024 Spot Bond					0.00000	100.02741				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.63812				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.70423				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	102.14157				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.67739				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.92115				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.45771				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	103.31440				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.37019				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.82500	155.62209	4.82500	124.58857				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.26129				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.30059				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.97946				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			8.90500	8.90500	8.90500	102.48485				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.07005				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.56139				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.45771				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.45771				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	102.08300				0.00	0	
Total CLN602 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.49000	8.49000	8.49000	100.58295				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.22113				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.47359				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.27441				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.74032				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.99527				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.06500	102.79630	9.06500	102.77124				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	100.55471				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.45909				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.75902				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	102.07648				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	98.65900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.85397				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.91939				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.39535				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.78718				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	99.86469				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.86975				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.66000	61.31177	12.66000	80.03588				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.13037				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	

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 19/08/2025 Spot Bond			10.13500	98.54850	10.13500	98.52202				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.86509				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	102.17444				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63(On 09/10/2034 Spot Bond					0.00000	101.08285				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63(On 09/11/2024 Spot Bond					0.00000	100.15393				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	102.01081				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	101.95748				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.86549				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.86997				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	99.85754				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.68404				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	101.96454				0.00	0	
Total CLN644 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.44032				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.54617				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.44190				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.97488				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.91526				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.86549				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.86549				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	99.49200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.63345				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.34253				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.87941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.23300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	128.44300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	153.42800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	102.11358				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.26156				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	99.84801				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	101.27712				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.64046				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	102.04792				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.85621				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN673 On 31/01/2025 Spot Bond			5.36347	160.27556	5.36347	130.21955				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.36347	160.27556	5.36347	130.22039				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.85423				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.84894				0.00	0	10,000,00
Total CLN677 SPOT										0.00	0	10,000,00
Total For CLN677										0.00	0	10,000,00
CLN679 On 21/12/2026 Spot Bond					0.00000	101.41339				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.88907				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.55351				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.67318				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.37403				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.39837				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.21153				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.56532				0.00	0	
Total CLN687 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.56511				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.69210				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.19688				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.43639				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.93959				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.97283				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.48110				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.62853				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.80410				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.23468				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.31967				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.52734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.84630				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.19923				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.41477				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	81.53275				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.77311				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.50297				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.04508				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.42085				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.42085				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.42085				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.58166				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	101.49763				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.58899				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.90816				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.75084				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.61113				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.34639				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.34639				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.34639				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.36159				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.36159				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.36159				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	83.08309				0.00	0	
Total CLN730 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.10942				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.74049				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.43616				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.51533				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.01391				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.70761				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.98718				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.80700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.76451				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.86682				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.25502				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.37919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.56100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.66969				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.21409				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.43633				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.42998				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.58612				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.01765				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
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	100.30155				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	98.77120				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.99039				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.94355				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.38230				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.16395				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.50625				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.47917				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.30155				0.00	0	
Total CLN766 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.44540				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.90275				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.36115				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.07230				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.83135				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	102.13343				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.44077				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.50000	7.50000	7.50000	98.50398				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.04130				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	102.33534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.39181				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.39382				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	99.88728				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.40386				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.40828				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.18885				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.31456				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.18885				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.23096				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	110.06363				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	101.05200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.31265				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.18892				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.43224				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.43384				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.43384				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.15678				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.82930				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.39502				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.71651				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.43596				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.16742				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.40787				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.35258				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.74000	100.14531	8.74000	100.12178				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.36007				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.62244				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.43596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.39183				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.18892				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	100.43232				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.43201				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.16175				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN829 On 31/01/2025 Spot Bond					0.00000	100.43211				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	106.23623				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.78280				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.43201				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.06000	9.06000	9.06000	103.42351				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	102.14621				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	102.14635				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	102.14636				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.14625				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.18892				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.43684				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.10023				0.00	0	
Total CLN840 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.97400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	99.36500				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.73027				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.07490				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.08670				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	101.18892				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.18892				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.18856				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.45845				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.52431				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.44767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.51264				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.61005				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.64096				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.52588				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.41830				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	87.00152				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.52501				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.43220				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.71223				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	116.63590				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.20800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.21400				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.47423				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.78021				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.38394				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.38782				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.38581				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.26732				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.14621				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.47088				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.55299				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.55299				0.00	0	
Total CLN876 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.48933				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.38298				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.07005				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.06422				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.57839				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.38178				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.34816				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.14438				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.14438				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.96605				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.11462				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.70500	5.70500	5.70500	124.73629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.60239				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	101.52198				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.43232				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.48158				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.14621				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.18886				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.01762				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	67.15407				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.66314				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.10500	11.10500	11.10500	105.51120				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.01700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			10.52000	10.52000	10.52000	104.31903				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	101.79686				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	101.70272				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.59157				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.00075				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	104.03900				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	106.31100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	101.74311				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.34552				0.00	0	
Total CLN911 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.43183				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.65157				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.17000	102.97508	10.17000	102.94724				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.72500	103.73860	10.72500	103.70883				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.26000	100.61438	11.26000	100.58411				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.63500	103.30065	9.63500	103.27371				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.49500	95.28182	12.49500	95.25009				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.08500	95.48302	11.08500	95.45472				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.00308				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.83500	9.83500	9.83500	103.44292				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.68968				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.37114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.66158				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	99.85427				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.13881				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.14682				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.40394				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.43125				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.30000	104.76951	7.30000	104.74860				0.00	0	40,000,000,00
Total DV23 SPOT										0.00	0	40,000,000,00
Total For DV23										0.00	0	40,000,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	101.92820	100.00000	101.65783				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	101.92820	100.00000	101.65783				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.72000	99.92049	9.72000	99.89473				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.94858	9.69000	99.92289				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.94858	9.69000	99.92289				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.03500	98.36961	10.03500	98.34301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.16000	95.39612	11.16000	95.36797				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.94647	10.10000	99.91971				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.94647	10.10000	99.91971				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	101.11221				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.23512				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.18999				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.04476				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.33092				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.05475				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	102.00182				0.00	0	4,000,000,00
Total DVFB25 SPOT										0.00	0	4,000,000,00
Total For DVFB25										0.00	0	4,000,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.14276				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.27872				0.00	0	
Total DVFB28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.37331				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.41371				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.19495				0.00	0	40,000,000.00
Total DVFB31 SPOT										0.00	0	40,000,000.00
Total For DVFB31										0.00	0	40,000,000.00
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.84048				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.71297				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.11000	105.08636	9.11000	105.06050			432,725,000,000.00	47,500,000,000	190,000,000.00	
Total ECN24 SPOT									12,725,000,000,000.00	47,500,000,000	190,000,000.00	
Total For ECN24									12,725,000,000,000.00	47,500,000,000	190,000,000.00	
ECN32 On 14/03/2032 Spot Bond			5.76500	117.59233	5.76500	117.56205				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	100.90355	5.62000	100.87798			274,256,000,000,000.00	48,800,000,000	195,200,000.00	
Total EL037 SPOT									14,256,000,000,000.00	48,800,000,000	195,200,000.00	
Total For EL037									14,256,000,000,000.00	48,800,000,000	195,200,000.00	
EL037 On 31/01/2037 Spot Bond			2.25000	148.97008	2.25000	148.94591				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.83000	156.78215	4.83000	156.74574				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.84500	141.13811	4.84500	141.10526				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.85000	135.42760	4.85000	135.39607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.58500	119.35050	5.58500	119.32046				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.49000	104.68068	5.49000	104.65451				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.97008	2.25000	148.94591				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	185.52906				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	182.52143				0.00	0	13,508,924,70
Total ELN002 SPOT										0.00	0	13,508,924,70
Total For ELN002										0.00	0	13,508,924,70
ELN004 On 23/09/2024 Spot Bond					0.00000	170.88678				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	142.07894				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	141.10207				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	137.48321				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	127.81823				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	123.06322				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN014 On 21/05/2024 Spot Bond					0.00000	125.02049				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	103.56238				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	108.78676				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	110.95952				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	114.10223				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.04313				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	112.34330				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.14500	102.75097	10.14500	102.72289				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.16000	12.16000	12.16000	95.69458				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.21000	12.21000	12.21000	99.73786				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			10.23500	10.23500	10.23500	101.47163				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.23500	10.23500	10.23500	101.58398				0.00	0	
Total EMM07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.23500	12.23500	12.23500	97.77077				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.35000	11.35000	11.35000	99.74291				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.73500	14.73500	14.73500	92.68134				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.98719				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.68270				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.75094				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.90914				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	102.78740				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	101.74934				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.96524				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond					0.00000	101.58602				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02 On 10/11/2025 Spot Bond					0.00000	100.02317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.47607				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.01782				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	102.25161				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.22288				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.28610				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.40277				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.32818				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.88385				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.23816				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.04442				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.04654				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EQT01' On 11/11/2027 Spot Bond					0.00000	100.04726			0.00	0	100,000,00
Total EQT013 SPOT									0.00	0	100,000,00
Total For EQT013									0.00	0	100,000,00
ERS3B' On 17/05/2025 Spot Bond					0.00000	99.95094			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B' On 17/05/2027 Spot Bond					0.00000	99.94951			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.95013			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.94872			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	99.95041			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	99.99238			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	99.95058			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.15500	99.46108	9.15500	99.43662			3,219,927,022,000.00	351,712,400	2,767,035,10
Total ES26 SPOT									3,219,927,022,000.00	351,712,400	2,767,035,10
Total For ES26									3,219,927,022,000.00	351,712,400	2,767,035,10
ES26/R On 02/04/2026 Spot Bond			7.85000	102.94043	7.85000	102.91865			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.91000	77.04408	11.89000	77.11597			4,391,021,676,000.00	368,683,600	1,152,332,90
Total ES33 SPOT									4,391,021,676,000.00	368,683,600	1,152,332,90
Total For ES33									4,391,021,676,000.00	368,683,600	1,152,332,90
ES33/R On 15/09/2033 Spot Bond			7.50000	103.18181	7.50000	103.16083			0.00	0	
Total ES33/R209 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.32000	74.75358	12.31000	74.78511			2,818,907,168,000.00	228,807,400	206,247,900
Total ES42 SPOT									2,818,907,168,000.00	228,807,400	206,247,900
Total For ES42									2,818,907,168,000.00	228,807,400	206,247,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.64135	8.50000	102.61789			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.22500	11.22500	11.22500	101.06780			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.99000	13.99000	13.99000	95.23041			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.51157			0.00	0	140,000,000
Total EXX05 SPOT									0.00	0	140,000,000
Total For EXX05									0.00	0	140,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.00005			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.40277			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.39077			0.00	200,000,000	100,000,000
Total FIFB19 SPOT									0.00	200,000,000	100,000,000
Total For FIFB19									0.00	200,000,000	100,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.85415			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.36678			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.94972			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.82959			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.82222				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.82039				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.04474				0.00	0	330,000,0€
Total FRB24 SPOT										0.00	0	330,000,0€
Total For FRB24										0.00	0	330,000,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	105.16834				0.00	1,000,000,000	500,000,0€
Total FRB25 SPOT										0.00	1,000,000,000	500,000,0€
Total For FRB25										0.00	1,000,000,000	500,000,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	102.73261				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.81500	105.93116	8.81500	105.90606				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.20189				0.00	200,000,000	100,000,0€
Total FRB28 SPOT										0.00	200,000,000	100,000,0€
Total For FRB28										0.00	200,000,000	100,000,0€
FRB29 On 19/04/2026 Spot Bond					0.00000	102.33395				0.00	0	200,000,0€
Total FRB29 SPOT										0.00	0	200,000,0€
Total For FRB29										0.00	0	200,000,0€
FRB30 On 19/04/2026 Spot Bond			8.73500	101.09237	8.73500	101.06862				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.47342				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB32 On 28/09/2027 Spot Bond					0.00000	101.23186				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.25170				0.00	0	200,000,00
Total FRB33 SPOT										0.00	0	200,000,00
Total For FRB33										0.00	0	200,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	102.96917				0.00	3,500,000,000	3,250,000,00
Total FRB34 SPOT										0.00	3,500,000,000	3,250,000,00
Total For FRB34										0.00	3,500,000,000	3,250,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.30728				0.00	3,000,000,000	2,970,000,00
Total FRB35 SPOT										0.00	3,000,000,000	2,970,000,00
Total For FRB35										0.00	3,000,000,000	2,970,000,00
FRBI23 On 07/12/2023 Spot Bond			4.59000	327.46647	4.59000	327.39275				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	165.24753				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.65000	215.09753	4.65000	215.04875				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	114.73385				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	229.75416				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.61000	98.02028	5.61000	97.99556				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.57000	97.39554	5.57000	97.37098				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.63000	8.63000	8.63000	86.76769				0.00	0	
Total FRBZ02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.61000	8.61000	8.61000	85.94962				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.00500	5.00500	5.00500	161.31912				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.99138				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.65623				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.26318				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.37000	6.37000	6.37000	125.31558				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.05956				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.20000	6.20000	6.20000	123.01276				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.02481				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.02508				0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total FRC297 SPOT										0.00	0	200,000,00
Total For FRC297										0.00	0	200,000,00
FRC297 On 20/06/2024 Spot Bond					0.00000	101.91750				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	100.83500				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.28871				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	102.18856				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.59070				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.87386				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.89298				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.39362				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.52203				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.61800				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.34244				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC316 On 15/09/2033 Spot Bond					0.00000	101.63372				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.40117				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.50965				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.26708				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.72533				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.53263				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.02345				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.22088				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	102.30192				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	100.93680				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.85673				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	102.13872				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.81569				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.40579				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.20203				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.93863				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.57800				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.44036				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.44264				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	102.04151				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.46915				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.53675				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	100.47116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.46173				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.46407				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.49153				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.40690				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.14767				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.25953				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.61299				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.96619				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	95.49920				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.13814				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	94.28312				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	94.43784				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.56977				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.56808				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	95.86124				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.61520				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.60599				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.45127				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.42751				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.55917				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	98.64503				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	99.99981				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	99.99981				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	99.97675				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	99.97675				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.97992				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.43442				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.58334				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.81561				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.05393				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.36567				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.43438				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.57156				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.00500	14.00500	14.00500	100.38768				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.60135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.63825				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.75973				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.44500	10.44500	10.44500	100.93977				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.41069				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	99.83000				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.70500	12.70500	12.70500	103.76394				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.44000	10.44000	10.44000	102.89205				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.16725				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.90705				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.69110				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			10.89500	10.89500	10.89500	105.00656				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	

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 30/04/2027 Spot Bond					0.00000	100.43442				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	100.46238				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.33439				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.47708				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.30996				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41(On 31/05/2025 Spot Bond					0.00000	102.25176				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41(On 20/06/2027 Spot Bond					0.00000	104.49126				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	100.46234				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.32610				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.47397				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 30/04/2026 Spot Bond					0.00000	100.43442				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.52431				0.00	0	
Total FRC421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.55079				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.55079				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.18876				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.43432				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.29998				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.36353				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.59305				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.43449				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.46088				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.14642				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.43435				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.14642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.25144				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.97692				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.57913				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.33000	9.33000	9.33000	103.77963				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	101.72960				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.75183				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	100.46446				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	102.16742				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	102.16742				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.63330				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.53027				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44 On 28/10/2023 Spot Bond					0.00000	100.42023				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	102.14642				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	101.77206				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.60060				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.61617				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	101.56190				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	100.36342				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	100.24262				0.00	0	60,000,000.00
Total FRC452 SPOT										0.00	0	60,000,000.00
Total For FRC452										0.00	0	60,000,000.00
FRC45 On 29/10/2025 Spot Bond					0.00000	100.24018				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
FRI33 On 28/02/2033 Spot Bond			5.15500	109.73464	5.15500	109.70820				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.37000	116.55354	5.37000	116.52479				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.71056				0.00	743,500,000	743,500.00
Total FRJ23 SPOT										0.00	743,500,000	743,500.00

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 FRJ23										0.00	743,500,000	743,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.34457				0.00	600,000,000	300,000,000
Total FRJ24 SPOT										0.00	600,000,000	300,000,000
Total For FRJ24										0.00	600,000,000	300,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.48815				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.54665				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.58605				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.84024				0.00	0	3,300,000,000
Total FRJ27S SPOT										0.00	0	3,300,000,000
Total For FRJ27S										0.00	0	3,300,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.23540				0.00	0	2,500,000,000
Total FRJ28 SPOT										0.00	0	2,500,000,000
Total For FRJ28										0.00	0	2,500,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.45791				0.00	260,000,000	130,000,000
Total FRJ29 SPOT										0.00	260,000,000	130,000,000
Total For FRJ29										0.00	260,000,000	130,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.56125				0.00	420,000,000	210,000,000
Total FRJ29S SPOT										0.00	420,000,000	210,000,000
Total For FRJ29S										0.00	420,000,000	210,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.31178				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.90800	4.90800	4.90800	104.88793				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.34000	5.34000	5.34000	116.94040				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.31358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.48000	115.04448	5.48000	115.01576				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.48500	229.51474	5.48500	229.45755				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.80000	110.78455	5.80000	110.75593				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.48500	5.48500	5.48500	229.45755				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.90500	161.66079	4.90500	161.62292				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.73782	3.70500	114.71468				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.42000	115.86471	5.42000	115.83597				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.60500	227.15833	5.60500	227.10099				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65500	226.18504	5.65500	226.12764				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.08500	164.17649	4.08500	164.14165				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.68500	225.60345	5.68500	225.54603				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.62000	113.15724	5.62000	113.12855				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.98000	211.82750	4.98000	211.77758				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.37000	103.65287	6.37000	103.62452				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.19000	209.77654	5.19000	209.72591				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.25000	209.19477	5.25000	209.14396				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.19500	215.98567	6.19500	215.92775				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.32000	104.25603	6.32000	104.22766				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	113.12855				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.70000	112.09532	5.70000	112.06667				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.06000	211.04345	5.06000	210.99328				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.96500	220.26092	5.96500	220.20319				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.19000	209.77654	5.19000	209.72591				0.00	0	
Total FRS142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.19000	209.77654	5.19000	209.72591				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.59100	215.68831	4.59100	215.63973				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.85500	161.81279	4.85500	161.77509				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.54000	206.40910	5.54000	206.35738				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.58000	206.02827	5.58000	205.97640				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.82500	161.90407	4.82500	161.86648				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.05500	211.09236	5.05500	211.04220				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.59000	5.59000	5.59000	205.88129				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.75835				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	101.51509				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.27893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	187.26893				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.90312				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	202.46688				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	241.58613				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.21507				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.23324				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.04946				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.97036				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.74058				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.88066				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.82857				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.40579				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 14/08/2027 Spot Bond					0.00000	100.02521				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS232										0.00	0	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	130.54295				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.22159				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.60525				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	75.45296				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.35769				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	117.76565				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.92372				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.05937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.75782				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	122.43692				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.61826				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.23556				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.28462				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	124.77973				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.29106				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.28589				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS278 On 30/09/2024 Spot Bond					0.00000	101.50703				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.75228				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.59261				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.33812				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.11000	10.11000	10.11000	101.15744				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.11000	10.11000	10.11000	101.15744				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.51804				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	97.65273				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			11.25900	11.25900	11.25900	91.61629				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	95.97206				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.14280				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	113.25360				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	99.97527				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	100.99447				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.43442				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.62496				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	114.28461				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.23500	9.23500	9.23500	105.04806				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.51990				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.88080				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.44127				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.51259				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 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	
FRS315 On 07/12/2023 Spot Bond			4.23000	4.23000	4.23000	328.31010				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.61000	329.96548	3.61000	329.89987				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	328.97525				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.22902				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.32000	106.66819	5.32000	106.64200				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97500	66.69968	4.97500	112.67038				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	164.48331				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	163.61542				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.03000	5.03000	5.03000	326.27723				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.38000	7.38000	7.38000	103.60268				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.27500	106.07210	8.27500	106.04848				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.45500	103.35957	8.45500	103.33593				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.78500	105.76010	8.78500	105.73512			451,768,625,000.00		51,425,000	46,354,600
Total FRX26 SPOT									451,768,625,000.00		51,425,000	46,354,600
Total For FRX26									451,768,625,000.00		51,425,000	46,354,600
FRX27 On 07/03/2027 Spot Bond			8.73500	109.42744	8.73500	109.40161				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.51500	103.09947	9.51500	103.07299				0.00	0	
Total FRX28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.00500	99.16511	10.00500	99.13836				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.33000	95.42401	10.33000	100.14010				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.24500	105.59831	10.24500	105.56932				0.00	0	3,000,000,00
Total FRX32 SPOT										0.00	0	3,000,000,00
Total For FRX32										0.00	0	3,000,000,00
FRX45 On 14/04/2045 Spot Bond			11.80000	73.05823	11.80000	73.03522				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.99530				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.88432				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.88762				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.88534				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.88467				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.58346				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.59398				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.75654				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
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.21011				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.94653				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.01824				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.51103				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	117.47729	4.67000	117.45059				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.71958				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.67900	104.30885	8.67900	104.28451				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20236				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.24500	106.33296	7.24500	106.31218				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.41088				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.61726				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	102.37859				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.27095				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.14422				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.65530				0.00	0	3,200,000,00
Total GRT29 SPOT										0.00	0	3,200,000,00
Total For GRT29										0.00	0	3,200,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	102.06996				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.85739				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.71407				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.21227				0.00	0	10,300,000,00
Total GRT33 SPOT										0.00	0	10,300,000,00
Total For GRT33										0.00	0	10,300,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	101.47508				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.19115				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.02344				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.37515				0.00	0	
Total GRT39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.10248				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.35566				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.59193				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.98528				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.83977				0.00	0	9,020,000,00
Total GRT48 SPOT										0.00	0	9,020,000,00
Total For GRT48										0.00	0	9,020,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	101.60867				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.94269				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.52575				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.59419				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.15396				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	100.15551				0.00	5,000,000,000	5,000,000,00
Total GRT54 SPOT										0.00	5,000,000,000	5,000,000,00
Total For GRT54										0.00	5,000,000,000	5,000,000,00
GS000 On 08/11/2023 Spot Bond					0.00000	100.15681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.94368				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.16535				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.86500	8.86500	8.86500	101.65790				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.18892				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.94958				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	108.85157				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.55193				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	101.00410				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.39461				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.71670				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.23304				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	102.29832			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.62113			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.14374			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.64129			0.00	0	
Total HILB14 SPOT									0.00	0	
Total For HILB14									0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.43513			0.00	0	90,000,00
Total HILB15 SPOT									0.00	0	90,000,00
Total For HILB15									0.00	0	90,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.14912			0.00	0	
Total HILB16 SPOT									0.00	0	
Total For HILB16									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.89000	326.70766	4.89000	326.63147			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.02000	5.02000	5.02000	327.73210			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.35500	104.88791	10.35500	104.85914			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.30500	77.51736	5.30500	111.00910			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.79500	84.62652	11.79500	84.59974		1,226,580,922,000.00	103,991,600	4,393,738,50	
Total HWAY34 SPOT								1,226,580,922,000.00	103,991,600	4,393,738,50	
Total For HWAY34								1,226,580,922,000.00	103,991,600	4,393,738,50	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.59594	100.00000	9.57447		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.86000	83.63098	11.86000	83.60437				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.59128	100.00000	9.56982				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.40500	166.30045	3.40500	166.26824		531,493,669,281,000.00	156,092,120,200	596,305,243,60		
Total I2025 SPOT								1,493,669,281,000.00	156,092,120,200	596,305,243,60		
Total For I2025								1,493,669,281,000.00	156,092,120,200	596,305,243,60		
I2029 On 31/03/2029 Spot Bond			4.17000	120.69342	4.20000	120.46430		405,711,362,976,000.00	97,292,892,800	200,463,346,20		
Total I2029 SPOT								15,711,362,976,000.00	97,292,892,800	200,463,346,20		
Total For I2029								15,711,362,976,000.00	97,292,892,800	200,463,346,20		
I2033 On 28/02/2033 Spot Bond			4.65500	114.62405	4.65500	114.59796		242,323,037,292,000.00	52,056,506,400	383,137,056,70		
Total I2033 SPOT								12,323,037,292,000.00	52,056,506,400	383,137,056,70		
Total For I2033								12,323,037,292,000.00	52,056,506,400	383,137,056,70		
I2038 On 31/01/2038 Spot Bond			4.72000	125.96380	4.72000	125.93492		671,068,275,040,000.00	142,175,482,000	621,707,310,60		
Total I2038 SPOT								1,068,275,040,000.00	142,175,482,000	621,707,310,60		
Total For I2038								1,068,275,040,000.00	142,175,482,000	621,707,310,60		
I2046 On 31/03/2046 Spot Bond			4.71000	112.62828	4.71000	112.60258		3,738,831,441,000.00	793,807,100	516,725,260,20		
Total I2046 SPOT								3,738,831,441,000.00	793,807,100	516,725,260,20		
Total For I2046								3,738,831,441,000.00	793,807,100	516,725,260,20		
I2050 On 31/12/2050 Spot Bond			4.72000	112.70248	4.72000	112.67664		57,940,333,568,000.00	12,275,494,400	420,512,942,70		
Total I2050 SPOT								17,940,333,568,000.00	12,275,494,400	420,512,942,70		
Total For I2050								17,940,333,568,000.00	12,275,494,400	420,512,942,70		
IBG01 On 07/02/2025 Spot Bond					0.00000	100.06184				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.82724				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.69000	327.21319	4.69000	327.13866				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.98636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.11751				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.04810				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.74289				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.83075				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.79790				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.37963				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.30847				0.00	125,600,000	31,400,000
Total IBL138 SPOT										0.00	125,600,000	31,400,000
Total For IBL138										0.00	125,600,000	31,400,000
IBL141 On 20/02/2023 Spot Bond					0.00000	99.88703				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.40914				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.06996				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.80543				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	101.85020				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.88874				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.16970				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.74664				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.76235				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.07031				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.05312				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.61919				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.71317				0.00	0	300,000,00
Total IBL178 SPOT										0.00	0	300,000,00
Total For IBL178										0.00	0	300,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	101.87817				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	102.09768				0.00	0	
Total IBL182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.42362				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.16448				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.85381				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.17810				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.04949				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.56674				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.25669				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.02806				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.79921				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.74368				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.68814				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.40251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.88374				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.97500	6.97500	6.97500	99.88547				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	99.86641				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	99.86641				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	99.86641				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.79041				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.44200				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.34343				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.23500	9.23500	9.23500	100.58161				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.49663				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.89369				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.79500	7.79500	7.79500	102.58617				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.13080				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.07123				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.90622				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.43665				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.00656				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.71595				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.58705				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.63045				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.38286				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.69500	8.69500	8.69500	101.81611				0.00	0	
Total IBL232 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.16681				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.19941				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.20466				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.53828				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.96070				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.66119				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.69847				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	100.63671				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.44271				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.45785				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.20971				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.60000	9.60000	9.60000	98.54057				0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL244 SPOT										0.00	0	300,000,00
Total For IBL244										0.00	0	300,000,00
IBL245 On 17/08/2027 Spot Bond					0.00000	99.94998				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.20430				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.74500	102.34597	7.74500	102.32416				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.78782				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.17650				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.83589				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.59653				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.45781				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.51930				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.69586				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.36160				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL262 On 31/01/2028 Spot Bond					0.00000	100.36975				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.21773				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.19241				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.16000	100.99953	9.16000	100.97496				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.51394				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.27500	102.62824	9.27500	102.60253				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.76000	105.46666	10.76000	105.55054				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.83500	105.13385	9.83500	105.10613				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.38769				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.69380				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.27293				0.00	0	6,000,000.00
Total IDCG16 SPOT										0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG16										0.00	0	6,000,000.00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.17464				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	101.34670				0.00	200,000,000	100,000.00
Total IDCG19 SPOT										0.00	200,000,000	100,000.00
Total For IDCG19										0.00	200,000,000	100,000.00
IDCG20 On 18/12/2024 Spot Bond					0.00000	100.98440				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.19090				0.00	0	28,400,000.00
Total IDCG23 SPOT										0.00	0	28,400,000.00
Total For IDCG23										0.00	0	28,400,000.00
IFC01 On 10/12/2024 Spot Bond			8.58500	101.82991	8.58500	101.80640				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.52495				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.16024				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.63998				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.39019				0.00	300,000,000	250,000.00
Total INLV07 SPOT										0.00	300,000,000	250,000.00
Total For INLV07										0.00	300,000,000	250,000.00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.41014				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.17471				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.18119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.39549				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.25283				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.71714				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.14940				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.15073				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.40267				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.87414				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.04918				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.58605				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.51930				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.74926				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.89429				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.85000	203.47874	5.85000	203.42606				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.94007				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.75000	204.41872	5.75000	204.36635				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.89602				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.82519				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.86860				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.52163				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.97071				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.27028				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.78095				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.94386				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.10000	99.96632	8.10000	99.94451				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.95109				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.97500	100.44780	6.97500	100.42919				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.36581				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.15000	103.11528	8.15000	103.09253				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.81790				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.09000	103.08724	8.09000	103.06465				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.02772				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.70185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.45000	8.45000	8.45000	99.86129				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.15000	9.15000	9.15000	102.74093				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.48110				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.40003				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.44500	6.44500	6.44500	102.48141				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.19500	103.19604	8.19500	103.17327				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.52500	101.25052	5.52500	100.64220				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.89000	8.89000	8.89000	100.12992				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.44299				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.46733				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC224 On 19/11/2024 Spot Bond					0.00000	99.88032				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.15980				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.84302				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.20500	9.20500	9.20500	100.42319				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.70338				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.18000	8.18000	8.18000	101.32964				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.80500	8.80500	8.80500	100.73738				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.91131				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.72692				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.51281				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.93755				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.20906				0.00	0	
Total IVC238 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.14911				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.57171				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.85879				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.81624				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.21332				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.06556				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	97.96028				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	97.91823				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.62591				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.84204				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.53571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.68000				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.85528				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.40524				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.54122				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.51427				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	99.88407				0.00	0	375,000,00
Total KAP022 SPOT										0.00	0	375,000,00
Total For KAP022										0.00	0	375,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	101.88554				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.85693				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.02515				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.14946				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.17742				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP028 On 18/11/2025 Spot Bond					0.00000	99.88452				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	99.88280				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.33500	119.55371	9.33500	119.52358				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.05190				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.84615				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.81749				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.82198				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.41749				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.20882				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.21568				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.87730				0.00	180,000,000	90,000,00
Total LRFA4 SPOT										0.00	180,000,000	90,000,00
Total For LRFA4										0.00	180,000,000	90,000,00
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.87463				0.00	0	
Total LRFB4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.87195				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.93169				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.08885				0.00	26,000,000,000	13,000,000,000
Total MAR02B SPOT										0.00	26,000,000,000	13,000,000,000
Total For MAR02B										0.00	26,000,000,000	13,000,000,000
MBF06 On 17/11/2023 Spot Bond					0.00000	99.95618				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.86007				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.32959				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.87286				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	101.05626				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.81607				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.45450				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.29096				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	102.08742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.35495				0.00	0	1,000,000.00
Total MBP049 SPOT										0.00	0	1,000,000.00
Total For MBP049										0.00	0	1,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.48881				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.10108				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.58500	8.58500	8.58500	106.06788				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.44624				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.13877				0.00	300,000,000	150,000.00
Total MMIG07 SPOT										0.00	300,000,000	150,000.00
Total For MMIG07										0.00	300,000,000	150,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	102.45266				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.23500	101.88447	9.23500	101.85920				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.12185				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.48500	97.01426	9.48500	96.98557				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.24105				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML06 On 25/05/2029 Spot Bond			10.03000	102.17328	10.03000	102.14565				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.43037				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.09595				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.42457				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.61304				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.71829				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.94067				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.55942				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.80405				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.98900				0.00	0	390,000,00
Total MTN21 SPOT										0.00	0	390,000,00
Total For MTN21										0.00	0	390,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.98947				0.00	400,000,000	100,000,00
Total MTN22 SPOT										0.00	400,000,000	100,000,00
Total For MTN22										0.00	400,000,000	100,000,00
MTN23 On 29/01/2026 Spot Bond			9.18000	98.09680	9.18000	98.07248				0.00	0	
Total MTN23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.91574			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.93610			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.08105			0.00	0	500,000,00
Total MTN26 SPOT									0.00	0	500,000,00
Total For MTN26									0.00	0	500,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.49925			0.00	0	581,220,00
Total MTN27 SPOT									0.00	0	581,220,00
Total For MTN27									0.00	0	581,220,00
MTN28 On 15/03/2025 Spot Bond					0.00000	102.04353			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.37996			0.00	696,138,000	348,069,00
Total MTN29 SPOT									0.00	696,138,000	348,069,00
Total For MTN29									0.00	696,138,000	348,069,00
MTN30 On 15/09/2028 Spot Bond					0.00000	103.09668			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.73740			0.00	0	
Total MTN31 SPOT									0.00	0	
Total For MTN31									0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.11722			0.00	0	
Total MTN32 SPOT									0.00	0	
Total For MTN32									0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.04534			0.00	0	
Total MTN33 SPOT									0.00	0	
Total For MTN33									0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.59667			0.00	0	
Total MTN35 SPOT									0.00	0	
Total For MTN35									0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.02437			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.82057				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.01232				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.82232				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.82246				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.82813				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.83963				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.32857				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.55612				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.74937				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.92696				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.12000	100.84713	9.12000	100.82295				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			10.11500	101.55482	10.11500	101.52713				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.63078				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.38618				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.52981				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.38351				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.46867				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.66000	105.10349	8.66000	105.07887				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.73500	101.36425	8.73500	101.34031				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.86500	106.12266	8.86500	106.09737				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.95500	106.09094	8.95500	106.06541				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.06000	106.37312	9.06000	106.34708				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.71300	109.85137	7.71300	109.82842				0.00	0	
Total NBK23A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.75500	110.99082	8.75500	110.96455				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.50000	8.50000	8.50000	99.95345				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.59067				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	85.82389	100.00000	85.63274				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.05404				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.68000	109.81756	8.68000	109.79179				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.60500	101.02747	8.60500	101.00455				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.82500	105.35233	8.82500	105.32721				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.69000	100.76074	8.69000	100.73745				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.46000	103.20534	8.46000	103.18172				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	99.95587				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.25750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.81534				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.38670				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.91062				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.79225				0.00	0	12,000,000,00
Total NBK43B SPOT										0.00	0	12,000,000,00
Total For NBK43B										0.00	0	12,000,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.55455				0.00	0	16,000,000,00
Total NBK46B SPOT										0.00	0	16,000,000,00
Total For NBK46B										0.00	0	16,000,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	101.88470				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.49498				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.67617				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.35738				0.00	0	5,000,000,00
Total NBK52B SPOT										0.00	0	5,000,000,00
Total For NBK52B										0.00	0	5,000,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	102.44694				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	102.40746				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.61982				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.54572				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.04424				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.77221				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.94074				0.00	0	1,200,000,00
Total NBKB60 SPOT										0.00	0	1,200,000,00
Total For NBKB60										0.00	0	1,200,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.70713				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.67095				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.15400				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.28366				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			10.08000	104.95257	10.08000	104.92406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.42466				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73500	105.06173	9.73500	105.03415				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.43241				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.44464				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.46011				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.88260				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.88260				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.16041				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.77025				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.10396				0.00	0	200,000,00
Total NGL05 SPOT										0.00	0	200,000,00
Total For NGL05										0.00	0	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	102.00396				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	101.87307				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.50678				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.36282				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.22594				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	99.87472				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.41245				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.67059				0.00	339,200,000	169,600,000
Total NGT103 SPOT										0.00	339,200,000	169,600,000
Total For NGT103										0.00	339,200,000	169,600,000
NGT104 On 15/01/2025 Spot Bond					0.00000	104.89148				0.00	500,000,000	250,000,000
Total NGT104 SPOT										0.00	500,000,000	250,000,000
Total For NGT104										0.00	500,000,000	250,000,000
NGT105 On 22/05/2025 Spot Bond					0.00000	104.83955				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.79798				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	103.68590				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	105.64641				0.00	0	
Total NGT108 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.28006				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.06369				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.67851				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.92757				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.89590				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.83934				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.48851				0.00	0	20,000,000,00
Total NHM016 SPOT										0.00	0	20,000,000,00
Total For NHM016										0.00	0	20,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.34707				0.00	0	50,000,00
Total NHM018 SPOT										0.00	0	50,000,00
Total For NHM018										0.00	0	50,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	102.57467				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.51013				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.14930				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.61071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.63225				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	226.12764				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	215.95099				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	163.90923				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	114.60580				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			5.47000	5.47000	5.47000	115.15197				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	163.58452				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.26975	3.45000	274.21640				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.06500	4.06500	4.06500	164.20371				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.20500	4.20500	4.20500	219.55282				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			4.35000	218.12104	4.35000	218.07332				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.49000	89.70475	5.49000	114.87971				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.68501				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	144.86005				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.66227				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.89011				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.64635				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.80309				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.82589				0.00	614,000,000	153,500,000
Total NN034 SPOT										0.00	614,000,000	153,500,000
Total For NN034										0.00	614,000,000	153,500,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	151.37604				0.00	0	
Total NN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.29135				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.82609				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.49200				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.05470				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	185.32863				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	187.32689				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.60739				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.26994				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.63319				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.87881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.66045				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.08441				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.07551				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.51824				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.25205				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.48608				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.56680				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.48608				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.51184				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.85965				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN163 On 21/06/2027 Spot Bond					0.00000	101.46160				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.41830				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.11500	10.11500	10.11500	101.28446				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.66500	9.66500	9.66500	105.94978				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.69000	9.69000	9.69000	104.59410				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	106.16496				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	139.14000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	128.68000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	140.52000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	138.24000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	136.65264				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.74868				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.45936				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.18413				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	102.14042				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.97220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	102.02983				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.05306				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.64348				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	102.06525				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.19247				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.09953				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.49386				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.80906				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.27000	211.62325	5.27000	211.57188				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.84500	108.50878	10.84500	108.47730				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.37951	100.00000	15.34529				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.23049				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.64570				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.13145				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.39552				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.35221				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.61387				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.88597				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.79867				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	50,000,000,000	
Total NTC38 SPOT									10,000,000,000,000.00	60,000,000,000	50,000,000,000	
Total For NTC38									10,000,000,000,000.00	60,000,000,000	50,000,000,000	
NTC39 On 14/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total NTC39 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For NTC39									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.42993				0.00	0	
Total NTCG01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.00500	110.08882	8.00500	110.06496				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			8.41000	111.51986	8.41000	111.49449				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	102.02002				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.56937				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.86834				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.78891				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.39234				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.88112				0.00	0	220,000,00
Total PARS01 SPOT										0.00	0	220,000,00
Total For PARS01										0.00	0	220,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.90749				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.60620				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.46547				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.64608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.03005				0.00	0	40,000,00
Total PEP04 SPOT										0.00	0	40,000,00
Total For PEP04										0.00	0	40,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	101.97783				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.92388				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.96800				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.36000	108.53385	8.33500	108.59379			670,167,368,568,000.00	2,113,656,383,800	2,645,366,685,70	
Total R186 SPOT									0,167,368,568,000.00	113,656,383,800	545,366,685,70	
Total For R186									0,167,368,568,000.00	113,656,383,800	545,366,685,70	
R197 On 07/12/2023 Spot Bond			3.62000	329.93980	3.62000	329.87413			95,206,000,000,000.00	26,300,000,000	534,750,000,00	
Total R197 SPOT									15,206,000,000,000.00	26,300,000,000	534,750,000,00	
Total For R197									15,206,000,000,000.00	26,300,000,000	534,750,000,00	
R202 On 07/12/2033 Spot Bond			4.65000	246.74405	4.65500	246.58044			13,853,246,520,000.00	2,979,192,800	175,791,096,40	
Total R202 SPOT									13,853,246,520,000.00	2,979,192,800	175,791,096,40	
Total For R202									13,853,246,520,000.00	2,979,192,800	175,791,096,40	
R2023 On 28/02/2023 Spot Bond			7.50000	103.61950	7.50000	103.59826			490,900,000,000,000.00	332,120,000,000	149,570,000,00	
Total R2023 SPOT									10,900,000,000,000.00	332,120,000,000	149,570,000,00	
Total For R2023									10,900,000,000,000.00	332,120,000,000	149,570,000,00	
R2030 On 31/01/2030 Spot Bond			9.86500	91.11652	9.85000	91.16218			892,124,761,995,000.00	2,320,539,763,000	1,955,893,611,80	
Total R2030 SPOT									12,124,761,995,000.00	320,539,763,000	955,893,611,80	
Total For R2030									12,124,761,995,000.00	320,539,763,000	955,893,611,80	
R2032 On 31/03/2032 Spot Bond			10.50000	90.13111	10.48500	90.18491			465,153,177,250,000.00	2,806,205,064,500	1,722,203,753,30	
Total R2032 SPOT									15,153,177,250,000.00	806,205,064,500	722,203,753,30	
Total For R2032									15,153,177,250,000.00	806,205,064,500	722,203,753,30	
R2035 On 28/02/2035 Spot Bond			10.99000	90.20251	10.98000	90.23515			760,291,347,333,000.00	1,343,065,636,700	1,519,393,470,00	
Total R2035 SPOT									10,291,347,333,000.00	343,065,636,700	519,393,470,00	
Total For R2035									10,291,347,333,000.00	343,065,636,700	519,393,470,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.25500	81.19871	11.24000	81.26359		967,756,570,215,000.00	796,779,793,000	1,160,595,508,00	
Total R2037 SPOT								7,756,570,215,000.00	796,779,793,000	1,160,595,508,00	
Total For R2037								7,756,570,215,000.00	796,779,793,000	1,160,595,508,00	
R2040 On 31/01/2040 Spot Bond			11.40500	82.51608	11.40500	82.49080		845,843,434,694,500.00	1,214,015,206,900	1,038,836,472,40	
Total R2040 SPOT								15,843,434,694,500.00	214,015,206,900	1,038,836,472,40	
Total For R2040								15,843,434,694,500.00	214,015,206,900	1,038,836,472,40	
R2044 On 31/01/2044 Spot Bond			11.48000	78.88901	11.46000	78.99395		174,353,290,272,000.00	624,943,666,400	1,943,743,675,20	
Total R2044 SPOT								4,353,290,272,000.00	624,943,666,400	1,943,743,675,20	
Total For R2044								4,353,290,272,000.00	624,943,666,400	1,943,743,675,20	
R2048 On 28/02/2048 Spot Bond			11.36000	82.54760	11.34000	82.65655		105,416,342,736,000.00	2,914,209,185,100	1,252,027,884,90	
Total R2048 SPOT								15,416,342,736,000.00	914,209,185,100	1,252,027,884,90	
Total For R2048								15,416,342,736,000.00	914,209,185,100	1,252,027,884,90	
R209 On 31/03/2036 Spot Bond			11.04000	69.57995	11.02000	69.66341		327,879,867,392,000.00	935,496,364,800	725,537,735,30	
Total R209 SPOT								7,879,867,392,000.00	935,496,364,800	725,537,735,30	
Total For R209								7,879,867,392,000.00	935,496,364,800	725,537,735,30	
R210 On 31/03/2028 Spot Bond			3.85000	223.27004	3.85000	223.22422		117,281,738,420,000.00	30,462,789,200	382,746,722,30	
Total R210 SPOT								17,281,738,420,000.00	30,462,789,200	382,746,722,30	
Total For R210								17,281,738,420,000.00	30,462,789,200	382,746,722,30	
R213 On 28/02/2031 Spot Bond			10.27500	85.64065	10.26000	85.68832		477,162,426,555,000.00	1,506,293,180,200	1,025,528,747,60	
Total R213 SPOT								7,162,426,555,000.00	506,293,180,200	1,025,528,747,60	
Total For R213								7,162,426,555,000.00	506,293,180,200	1,025,528,747,60	
R214 On 28/02/2041 Spot Bond			11.30000	66.40273	11.29000	66.43649		231,488,863,780,000.00	197,476,890,600	500,928,657,40	
Total R214 SPOT								11,488,863,780,000.00	197,476,890,600	500,928,657,40	
Total For R214								11,488,863,780,000.00	197,476,890,600	500,928,657,40	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.59856		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.00036		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.46077		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.67143		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.36522				0.00	0	100,000,00
Total RDFB20 SPOT										0.00	0	100,000,00
Total For RDFB20										0.00	0	100,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.75191				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.26814				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.30348				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.30688				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.63635				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.13466				0.00	0	100,000,00
Total RDFG02 SPOT										0.00	0	100,000,00
Total For RDFG02										0.00	0	100,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.40571				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.45124				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.63999				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.65481				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.32758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.84763				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.42625				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.03086				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	99.92819				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.55947				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.39884				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.17808				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.07208				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.23400				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.47456				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.90260				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	100.66061				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.41969				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.79130				0.00	0	13,020,000,00
Total RES59 SPOT										0.00	0	13,020,000,00
Total For RES59										0.00	0	13,020,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.66458				0.00	0	7,000,000,00
Total RES60 SPOT										0.00	0	7,000,000,00
Total For RES60										0.00	0	7,000,000,00
RES61 On 15/12/2027 Spot Bond					0.00000	101.49436				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			56,000,000,000,000.00		560,000,000	50,280,000,00
Total RES62 SPOT									56,000,000,000,000.00		560,000,000	50,280,000,00
Total For RES62									56,000,000,000,000.00		560,000,000	50,280,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.35788				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.35323				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.41668				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.40121				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.48630				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.47083				0.00	0	
Total RFCC2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.65634				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.64088				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	102.98846				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.40000	101.83532	9.40000	101.80962				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.07500	98.39228	11.07500	98.36314				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.56000	96.76625	11.56000	96.73639				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.77644				0.00	0	750,000,00
Total RWL26 SPOT										0.00	0	750,000,00
Total For RWL26										0.00	0	750,000,00
RWL28 On 30/06/2028 Spot Bond			10.53000	97.93720	10.53000	97.90959				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	100.50913				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.79949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.93500	105.63485	8.93500	105.60935				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.51799				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.60000	101.34389	8.60000	101.32070				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.97500	99.70245	8.97500	99.67827				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.24500	103.63624	9.24500	103.61051				0.00	0	1,240,000,0€
Total SBS31 SPOT										0.00	0	1,240,000,0€
Total For SBS31										0.00	0	1,240,000,0€
SBS34 On 19/09/2024 Spot Bond			8.76500	106.10666	8.76500	106.08152				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.76000	101.02336	8.76000	100.99944				0.00	0	640,000,0€
Total SBS38 SPOT										0.00	0	640,000,0€
Total For SBS38										0.00	0	640,000,0€
SBS39 On 29/01/2030 Spot Bond			10.03000	98.89783	10.03000	98.87110				0.00	0	16,000,000,0€
Total SBS39 SPOT										0.00	0	16,000,000,0€
Total For SBS39										0.00	0	16,000,000,0€
SBS42 On 12/11/2025 Spot Bond			8.86500	107.02134	8.86500	106.99570				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.32500	108.45779	9.32500	108.43048				0.00	0	10,000,000,0€
Total SBS43 SPOT										0.00	0	10,000,000,0€
Total For SBS43										0.00	0	10,000,000,0€
SBS46 On 15/02/2023 Spot Bond			7.66500	99.97900	7.66500	100.00000				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.76500	8.76500	8.76500	101.30674				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.78972				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.41633				0.00	0	1,000,000,00
Total SBS53 SPOT										0.00	0	1,000,000,00
Total For SBS53										0.00	0	1,000,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	102.42297				0.00	0	10,752,354,90
Total SBS57 SPOT										0.00	0	10,752,354,90
Total For SBS57										0.00	0	10,752,354,90
SBS58 On 12/06/2027 Spot Bond					0.00000	103.61360				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.68482				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.27792				0.00	0	3,500,000,00
Total SBS63 SPOT										0.00	0	3,500,000,00
Total For SBS63										0.00	0	3,500,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.23221				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.36274				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.74417				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.04163				0.00	0	
Total SBS68 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.83748				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.37878				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.44671				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.77133				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.51885				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.64624				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.02968				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.82182				0.00	1,200,000,000	1,100,000,000
Total SBS77 SPOT										0.00	1,200,000,000	1,100,000,000
Total For SBS77										0.00	1,200,000,000	1,100,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	101.74874				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.00501				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.52500	9.52500	9.52500	98.83974				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.52000	327.64392	4.52000	327.57079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	228.07936				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.76326				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.15583				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.13447				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.55781				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.85031				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.18570				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.71130				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	101.62483				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	102.61697				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.35500	102.89148	9.35500	102.86564				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.72175				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.46518				0.00	0	20,000,00
Total SBT206 SPOT										0.00	0	20,000,00
Total For SBT206										0.00	0	20,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.94557				0.00	190,000,000	295,000,00
Total SBT207 SPOT										0.00	190,000,000	295,000,00
Total For SBT207										0.00	190,000,000	295,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	104.54732				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.15848				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.72324				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.31729				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.28500	96.33906	9.28500	96.31530				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.25032				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRA7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.99992				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.99992				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.99990				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.19500	104.43797	9.19500	104.41202				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.93204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.46655				0.00	0	680,000,00
Total SNT06 SPOT										0.00	0	680,000,00
Total For SNT06										0.00	0	680,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.67692				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.21770				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.42834				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.83752				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.86575				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.83987				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.87269				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.71157				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.08031				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.95317				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										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
SPG00! On 15/10/2024 Spot Bond					0.00000	101.20071				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	102.46892				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01' On 12/07/2025 Spot Bond					0.00000	100.95520				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.76201				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.28664				0.00	0	220,000,0€
Total SSA07 SPOT										0.00	0	220,000,0€
Total For SSA07										0.00	0	220,000,0€
SSA08 On 16/05/2024 Spot Bond					0.00000	101.25259				0.00	0	500,000,0€
Total SSA08 SPOT										0.00	0	500,000,0€
Total For SSA08										0.00	0	500,000,0€
SSN01' On 31/01/2025 Spot Bond			4.90500	4.90500	4.90500	161.62292				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01' On 21/12/2026 Spot Bond			8.31000	108.70254	8.31000	108.67823				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02' On 28/02/2031 Spot Bond			9.75000	88.18586	9.75000	88.16267				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	100.77471				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.80479				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04' On 13/10/2023 Spot Bond			8.90000	103.92436	8.90000	103.89950				0.00	0	
Total SSN041 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.42000	115.86471	5.42000	115.83597				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.17423				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.41538				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.34064				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.65000	4.65000	4.65000	327.24026				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	163.44562				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	113.12855				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	114.92622				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	211.28701				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.97187				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.94813				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.55152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.52791				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	112.01895				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.15447				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.44509				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.81647				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	102.00266				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.68683				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.23075				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	228.57042				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.53626				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.86755				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 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	101.76863				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.51500	88.15326	10.51500	88.12832				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.57595				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			5.01000	211.53309	5.01000	211.48308				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.71000	225.12019	5.71000	225.06273				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	95.87464				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2023 Spot Bond					0.00000	101.46427				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.67351				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	97.60013				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.36277				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	97.75711				0.00	0	
Total SSN142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.75748				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.54491				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.22438				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	108.14203				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.75437	111.84389	4.75437	111.81824				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.75983	45.95506	4.75983	111.88902				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.39509				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	99.97863				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.49363				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond					0.00000	101.39887				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.27754				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	99.89035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18 On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.24118				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.94961				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.00904				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.56679				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.82500	103.82050	8.82500	103.79587				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.92607				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.91194				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.84947				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.94529				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.89848				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	101.61249				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.89848				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.95500	104.18806	6.95500	104.16871				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.46500	104.43019	7.46500	104.40939				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.78932				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.83906				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.91033				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.87134				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.03500	105.95634	9.03500	103.54054				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.94587				0.00	0	40,000.00
Total TC001 SPOT										0.00	0	40,000.00
Total For TC001										0.00	0	40,000.00
TC002 On 15/02/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.07744				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.82021				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.12155				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.65253				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	102.06820				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.71706				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.56241				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.59523				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.98340				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.73730				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.60601				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17c On 30/11/2026 Spot Bond					0.00000	101.49537				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.88196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	99.94191				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.35212				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.36111				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										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	101.89871				0.00	0	120,000,00
Total TH16A2 SPOT										0.00	0	120,000,00
Total For TH16A2										0.00	0	120,000,00
TH16A3 On 21/08/2024 Spot Bond			8.23500	104.48341	8.23500	104.46050				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.91047				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.90341				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.50500	103.16622	5.50500	103.15100				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.95519				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	102.17945				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	102.04461				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.02814				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.14108				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.11049				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.53398				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.73392				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.61631				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.00430				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.96903				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.95727				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.08895				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.03487				0.00	0	
Total TH17C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.02782				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.52153				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.43456				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.38049				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.76931				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.95737				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.73159				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.12201				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.03339				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.35718				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.24943				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.76696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1801 SPOT										0.00	0	
Total For TH1801										0.00	0	
TH1801 On 21/11/2023 Spot Bond					0.00000	101.74827				0.00	0	
Total TH1802 SPOT										0.00	0	
Total For TH1802										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.12000	104.98816	9.12000	104.96231				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.33360				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.68717				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.80500	103.83401	8.80500	103.80943				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.98144				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.27782				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.25659				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.54626				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.52000	103.88097	9.52000	103.85428				0.00	0	202,300,00
Total TN23 SPOT										0.00	0	202,300,00
Total For TN23										0.00	0	202,300,00
TN23/R On 06/11/2023 Spot Bond			100.00000	63.39384	100.00000	63.25199				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			9.48500	99.95716	9.48500	99.93199			1,062,370,270,500.00	112,005,300	1,761,481,600
Total TN25 SPOT									1,062,370,270,500.00	112,005,300	1,761,481,600
Total For TN25									1,062,370,270,500.00	112,005,300	1,761,481,600
TN25/R On 19/08/2025 Spot Bond			100.00000	21.27658	100.00000	21.22974			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.85500	95.18340	10.85500	95.15562			992,348,903,000.00	91,418,600	21,132,405,000
Total TN27 SPOT									992,348,903,000.00	91,418,600	21,132,405,000
Total For TN27									992,348,903,000.00	91,418,600	21,132,405,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.93612	100.00000	12.90718			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.78000	98.00091	10.78000	97.97248			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.41000	99.16008	11.41000	99.12985			599,424,350,000.00	52,535,000	25,047,355,200
Total TN30 SPOT									599,424,350,000.00	52,535,000	25,047,355,200
Total For TN30									599,424,350,000.00	52,535,000	25,047,355,200
TN30/R On 09/10/2030 Spot Bond			8.00000	117.82028	8.00000	117.79489			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.18700	95.28114	12.18700	95.25001			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.47000	91.64513	12.47000	91.61468			714,740,496,000.00	57,316,800	12,171,665,500
Total TN40 SPOT									714,740,496,000.00	57,316,800	12,171,665,500
Total For TN40									714,740,496,000.00	57,316,800	12,171,665,500
TN40/R On 09/10/2040 Spot Bond			10.75000	103.81047	10.75000	103.78061			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.20525			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.22369			0.00	0	
Total TNF27 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.98500	103.32895	5.98500	104.19450				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.51496				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.34407				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.36094				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.38415				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.35500	101.94099	7.35500	101.92077				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A1 On 13/04/2024 Spot Bond					0.00000	100.80187				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.90000	103.52089	8.90000	103.49613				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.80187				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.36500	103.24002	8.36500	103.21678				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.71163				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.24294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.47078				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.42438				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.72576				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.72576				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	99.54404				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP264 On 13/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	116,000,000,000	58,000,000,000	
Total TSP264 SPOT									10,000,000,000,000.00	116,000,000,000	58,000,000,000	
Total For TSP264									10,000,000,000,000.00	116,000,000,000	58,000,000,000	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.79023				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.47222				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.93346				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.60385				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 27/02/2023 Spot Bond					0.00000	101.68511				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.50800				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.30325				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.78831				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.04143				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.95881				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.70820				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.45551				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.65500	106.65580	10.65500	106.62521				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.94498				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total UU1A04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.00010				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.05500	10.05500	10.05500	102.25759				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.00012				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.00017				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.00018				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.00016				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.73457				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	102.17432				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 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 VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.73202				0.00	0	120,000,00
Total VKE16 SPOT										0.00	0	120,000,00
Total For VKE16										0.00	0	120,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	102.92021				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	102.26090				0.00	0	500,000,00
Total VKE19 SPOT										0.00	0	500,000,00
Total For VKE19										0.00	0	500,000,00
VKE20 On 27/08/2027 Spot Bond					0.00000	101.89906				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.28874				0.00	0	450,000,00
Total WHL03 SPOT										0.00	0	450,000,00
Total For WHL03										0.00	0	450,000,00
Total for SPOT										2.04e+017	002,125,491,000	590,422,250,50
Total for SPOT :										2.04e+017	002,125,491,000	590,422,250,50
Total Futures										2.04e+017	002,125,491,890	590,423,519,71
Total Options										0.00	0	111,20
Grand Total:										2.04e+017	002,125,491,890	590,423,630,92